



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/08/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.35680	7.30990	0.63751	7.34600	7.3050	243,523
02/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.49300	8.54000	0.55340	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.49300	6.54000	0.72386	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.49300	4.54000	1.04607	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.49300	2.54000	1.88528	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.52900	0.48300	8.69565	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.50700	1.46000	3.11878	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.50700	2.46000	1.87475	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.50700	3.46000	1.34018	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.44300	8.49000	0.55667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.44300	6.49000	0.72947	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.44300	4.49000	1.05784	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.44300	2.49000	1.92386	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.03800	0.02800	26.31579	0.00000	0.0000	2,000
02/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.48100	0.51800	7.69231	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.57400	0.52900	7.83972	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.55700	1.51000	3.01863	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.55700	2.51000	1.83809	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.55700	3.51000	1.32134	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	669
02/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.52500	0.56400	7.42857	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.54300	8.59000	0.55016	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.54300	6.59000	0.71832	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.54300	4.59000	1.03456	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.54300	2.59000	1.84821	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.02800	0.02000	28.57143	0.00000	0.0000	2,771
02/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.57100	0.61000	6.83012	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.48400	0.43900	9.29752	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.45700	1.41000	3.22581	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.45700	2.41000	1.91290	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.45700	3.41000	1.35956	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.59300	8.64000	0.54696	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.59300	6.64000	0.71288	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.59300	4.64000	1.02330	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.59300	2.64000	1.81257	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	100
02/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.61600	0.65700	6.65584	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.44100	0.39600	10.20408	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.40700	1.36000	3.34044	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.40700	2.36000	1.95264	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.40700	3.36000	1.37951	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.69300	8.74000	0.54066	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.69300	6.74000	0.70223	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.69300	4.74000	1.00149	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.69300	2.74000	1.74527	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.71000	0.75200	5.91549	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.35800	0.31500	12.01117	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.30700	1.26000	3.59602	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.30700	2.26000	2.03728	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.30700	3.26000	1.42123	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.74300	8.79000	0.53757	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.74300	6.79000	0.69702	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.74300	4.79000	0.99093	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.74300	2.79000	1.71345	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.75800	0.80000	5.54090	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.31800	0.27600	13.20755	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.25700	1.21000	3.73906	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.25700	2.21000	2.08241	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.25700	3.21000	1.44305	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.79300	8.84000	0.53452	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.79300	6.84000	0.69189	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.79300	4.84000	0.98060	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.79300	2.84000	1.68278	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.80500	0.84900	5.46584	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.28100	0.24000	14.59075	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.20700	1.16100	3.81110	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.20700	2.16000	2.12959	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.20700	3.16000	1.46554	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.94300	8.99000	0.52555	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.94300	6.99000	0.67694	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.94300	4.99000	0.95084	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.94300	2.99000	1.59701	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.18200	0.14600	19.78022	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.12500	0.13600	8.80000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.05800	1.01100	4.44234	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.05700	2.01000	2.28488	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.05700	3.01000	1.53746	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.89300	8.94000	0.52851	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.89300	6.94000	0.68185	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.89300	4.94000	0.96056	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.89300	2.94000	1.62461	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	55,000
02/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.90200	0.94600	4.87805	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.21300	0.17500	17.84038	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.10600	0.11500	8.49057	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.10800	1.06100	4.24188	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.10700	2.06000	2.23066	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.10700	3.06000	1.51271	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.04300	9.09000	0.51974	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.04300	7.09000	0.66733	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.04300	5.09000	0.93198	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.04300	3.09000	1.54453	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	585
02/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.04900	1.09400	4.28980	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.13300	0.10700	19.54887	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.17600	0.19700	11.93182	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.95900	0.91300	4.79666	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.95700	1.91000	2.40164	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.95700	2.91000	1.58945	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	1,000
02/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.95100	0.99500	4.62671	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.34300	8.39000	0.56335	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.34300	6.39000	0.74097	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.34300	4.39000	1.08220	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.34300	2.39000	2.00598	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.05200	0.03900	25.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.39500	0.42900	8.60759	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.66800	0.62200	6.88623	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.65700	1.61000	2.83645	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.65700	2.61000	1.76891	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.65700	3.61000	1.28521	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.39300	8.44000	0.55999	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.39300	6.44000	0.73518	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.39300	4.44000	1.06988	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.39300	2.44000	1.96406	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	1,200
02/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.43800	0.47300	7.99087	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.62100	0.57500	7.40741	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.60700	1.56000	2.92470	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.60700	2.56000	1.80284	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.60700	3.56000	1.30302	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.64300	8.69000	0.54379	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.64300	6.69000	0.70751	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.64300	4.69000	1.01228	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.64300	2.69000	1.77828	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	20,500
02/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.66300	0.70400	6.18401	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.39800	0.35500	10.80402	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.35700	1.31000	3.46352	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.35700	2.31000	1.99406	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.35700	3.31000	1.40006	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.84300	8.89000	0.53149	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.84300	6.89000	0.68683	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.84300	4.89000	0.97047	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.84300	2.89000	1.65318	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.85400	0.89700	5.03513	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.24600	0.20600	16.26016	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	15,000
02/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.15800	1.11100	4.05872	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.15700	2.11000	2.17895	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.15700	3.11000	1.48876	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.99300	9.04000	0.52263	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.99300	7.04000	0.67210	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.99300	5.04000	0.94132	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.99300	3.04000	1.57033	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	3,000
02/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.00000	1.04500	4.50000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.15400	0.12500	18.83117	0.00000	0.0000	1,500
02/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14700	0.16500	12.24490	0.00000	0.0000	100
02/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.00900	0.96200	4.65808	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.00700	1.96000	2.34180	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.00700	2.96000	1.56302	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.94400	1.99000	2.36626	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.79400	1.84100	2.61984	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.19700	1.24300	3.84294	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	500
02/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.34600	1.39200	3.41753	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	3,000
02/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.74400	1.79100	2.69495	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
02/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.64400	1.69100	2.85888	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
02/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.24600	1.29200	3.69181	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.31500	0.34500	9.52381	0.00000	0.0000	100
02/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.07200	0.05500	23.61111	0.00000	0.0000	100
02/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.06100	0.04700	22.95082	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.35400	0.38700	9.32203	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.14700	1.19300	4.01046	0.00000	0.0000	0
02/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	500
02/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.45350	7.40420	0.66143	7.43100	7.4135	45,934
02/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.49700	8.54600	0.57667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.49700	6.54600	0.75419	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.49800	4.54600	1.06714	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.50900	2.55600	1.87326	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.13600	0.12000	11.76471	0.00000	0.0000	1,000
02/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.63300	0.66600	5.21327	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.58200	0.54100	7.04467	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07900	0.08700	10.12658	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.50700	1.45800	3.25149	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.50400	2.45500	1.95687	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.50400	3.45400	1.42694	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.16100	1.20200	3.53144	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.54700	8.59600	0.57330	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.54700	6.59600	0.74843	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.54800	4.59600	1.05541	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	300
02/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.55800	2.60500	1.83737	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.54400	0.50500	7.16912	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09100	0.10100	10.98901	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.45800	1.40900	3.36077	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.45400	2.40500	1.99674	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.45400	3.40400	1.44760	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.59700	8.64600	0.56997	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.59700	6.64600	0.74276	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.59700	4.64600	1.06591	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.60700	2.65500	1.84120	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.11900	0.10500	11.76471	0.00000	0.0000	16,000
02/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.71600	0.75100	4.88827	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.50900	0.47000	7.66208	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10600	0.11600	9.43396	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.40800	1.35900	3.48011	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.40400	2.35500	2.03827	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.40400	3.35400	1.46886	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.64700	8.69600	0.56667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.64700	6.69600	0.73717	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.64700	4.69600	1.05444	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.65600	2.70400	1.80723	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.11100	0.09800	11.71171	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.75800	0.79400	4.74934	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.47400	0.43600	8.01688	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12100	0.13200	9.09091	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.35900	1.31000	3.60559	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.35400	2.30500	2.08156	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.35400	3.30400	1.49076	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.12700	0.11200	11.81102	0.00000	0.0000	21,440
02/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.67400	0.70800	5.04451	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.69700	8.74600	0.56341	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.69700	6.74600	0.73167	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.69700	4.74600	1.04322	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.70600	2.75300	1.73688	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	4,400
02/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.80100	0.83800	4.61923	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.44200	0.40400	8.59729	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13900	0.15000	7.91367	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.30900	1.26000	3.74332	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.30400	2.25500	2.12674	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.30400	3.25400	1.51332	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.74700	8.79600	0.56019	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.74700	6.79600	0.72625	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.74700	4.79600	1.03223	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.75500	2.80300	1.74229	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.84500	0.88200	4.37870	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.41000	0.37400	8.78049	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.15700	0.17000	8.28025	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.26000	1.21100	3.88889	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.25400	2.20500	2.17391	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.25400	3.20400	1.53657	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.79700	8.84600	0.55701	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.79700	6.84600	0.72091	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.79700	4.84600	1.02147	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.80400	2.85200	1.71184	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	4,000
02/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.88900	0.92700	4.27447	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.38100	0.34500	9.44882	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.17800	0.19100	7.30337	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.21000	1.16200	3.96694	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.20400	2.15500	2.22323	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.20400	3.15400	1.56055	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.99700	9.04600	0.54463	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.99700	7.04600	0.70030	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.99700	5.04600	0.98059	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.00200	3.05000	1.59893	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.06900	1.10900	3.74181	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.27700	0.24800	10.46931	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.27400	0.29400	7.29927	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.01400	0.96700	4.63511	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.00500	1.95600	2.44389	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.00400	2.95400	1.66445	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.94700	8.99600	0.54767	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.94700	6.99600	0.70534	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.94700	4.99600	0.99050	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.95300	3.00100	1.62547	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.02300	1.06300	3.91007	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.30000	0.26800	10.66667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.24700	0.26400	6.88259	0.00000	0.0000	48,000
02/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.06300	1.01500	4.51552	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.05500	2.00500	2.43309	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.05400	3.00400	1.63720	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	3,185
02/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.20800	1.24900	3.39404	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.04700	9.09600	0.54162	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.04700	7.09600	0.69533	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.04700	5.09600	0.97087	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.05200	3.10000	1.57274	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.06800	0.06000	11.76471	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.11500	1.15600	3.67713	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.25700	0.23000	10.50584	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.30400	0.32600	7.23684	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.96700	0.92100	4.75698	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.95500	1.90600	2.50639	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.95400	2.90400	1.69262	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.93300	0.97200	4.18006	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.39700	8.44600	0.58354	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.39700	6.44600	0.76598	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.39800	4.44600	1.09141	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.41100	2.45800	1.94940	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.15600	0.13800	11.53846	0.00000	0.0000	14,644
02/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.55300	0.58400	5.60579	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.66000	0.61700	6.51515	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.60700	1.55700	3.11139	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.60400	2.55400	1.92012	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.60400	3.55400	1.38735	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.44700	8.49600	0.58009	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.44700	6.49600	0.76004	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.44800	4.49600	1.07914	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.46000	2.50700	1.91057	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.14500	0.12900	11.03448	0.00000	0.0000	30,000
02/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.59200	0.62500	5.57432	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.62000	0.57900	6.61290	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.55700	1.50800	3.14708	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.55400	2.50500	1.91856	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.55400	3.50400	1.40687	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.84700	8.89600	0.55386	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.84700	6.89600	0.71564	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.84700	4.89600	1.01093	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.85400	2.90200	1.68185	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.35200	0.31800	9.65909	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.19900	0.21400	7.53769	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.16100	1.11200	4.22050	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.15400	2.10500	2.27484	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.15400	3.10400	1.58529	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.89700	8.94600	0.55075	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.89700	6.94600	0.71045	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.89700	4.94600	1.00061	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.90300	2.95100	1.65346	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.97800	1.01700	3.98773	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.32600	0.29200	10.42945	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.22300	0.23800	6.72646	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.11200	1.06300	4.40647	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.10500	2.05500	2.37530	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.10400	3.05400	1.61082	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.59700	7.64600	0.64499	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.59700	5.64600	0.87547	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.59900	3.64700	1.33370	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.63500	1.68000	2.75229	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.40400	4.35400	1.13533	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.68400	1.72900	2.67221	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	500
02/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.07200	2.11800	2.22008	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.78100	1.82600	2.52667	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.12000	2.16600	2.16981	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.16700	0.14800	11.37725	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.51400	0.54400	5.83658	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.49100	1.53500	2.95104	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	30,000
02/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.36900	0.39400	6.77507	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.22200	0.19800	10.81081	0.00000	0.0000	15,000
02/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.39600	1.43900	3.08023	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.19300	0.17100	11.39896	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.44000	0.46700	6.13636	0.00000	0.0000	500
02/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.58700	1.63200	2.83554	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	20,000
02/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.33600	0.36000	7.14286	0.00000	0.0000	0
02/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.23900	0.21400	10.46025	0.00000	0.0000	4,000
02/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.55150	7.50190	0.65682	7.55100	7.5300	5,155
02/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.23600	0.21600	8.47458	0.00000	0.0000	27,300
02/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.68500	0.71400	4.23358	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.22500	0.20600	8.44444	0.00000	0.0000	340
02/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.72400	0.75400	4.14365	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.24800	0.22700	8.46774	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.64700	0.67500	4.32767	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.09800	1.13400	3.27869	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.14900	0.13600	8.72483	0.00000	0.0000	30,000
02/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.98400	3.03000	1.54155	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	30,000
02/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.24600	0.25900	5.28455	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.49700	0.46100	7.24346	0.00000	0.0000	27,300
02/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.01200	1.04600	3.35968	0.00000	0.0000	0
02/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.16300	0.14800	9.20245	0.00000	0.0000	3,000
02/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.65020	7.59990	0.65750	0.00000	0.0000	2,900
02/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.54800	0.51200	6.56934	0.00000	0.0000	0
02/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.34800	0.36200	4.02299	0.00000	0.0000	0
02/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.52400	0.48900	6.67939	0.00000	0.0000	0
02/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.37400	0.38900	4.01070	0.00000	0.0000	0
02/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.57400	0.53700	6.44599	0.00000	0.0000	0
02/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.32400	0.33700	4.01235	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.51360	11.61670	0.89546	11.59850	11.5985	21,517
02/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.30800	1.20500	7.87462	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.21200	1.11000	8.41584	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.26000	1.15700	8.17460	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.57700	0.48600	15.77123	0.00000	0.0000	0
02/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.09100	0.10300	13.18681	0.00000	0.0000	417
02/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.65970	11.76100	0.86880	11.67200	11.6720	12,442
02/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.32700	0.35900	9.78593	0.00000	0.0000	0
02/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.56700	0.49800	12.16931	0.00000	0.0000	0
02/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.53300	0.46500	12.75797	0.00000	0.0000	0
02/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.34300	0.37600	9.62099	0.00000	0.0000	50
02/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.80560	11.90810	0.86823	0.00000	0.0000	520
02/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.55600	0.60200	8.27338	0.00000	0.0000	0
02/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.55000	0.49400	10.18182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.53700	0.58000	8.00745	0.00000	0.0000	0
02/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.58100	0.52200	10.15491	0.00000	0.0000	0
02/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.57800	0.62600	8.30450	0.00000	0.0000	0
02/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.52200	0.46800	10.34483	0.00000	0.0000	0
02/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08490	0.08460	0.35336	0.00000	0.0000	293
02/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00324	0.00296	8.64198	0.00000	0.0000	0
02/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00124	0.00126	1.61290	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08610	0.08580	0.34843	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00417	0.00394	5.51559	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00407	0.00414	1.71990	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00166	0.00154	7.22892	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01156	0.01174	1.55709	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01064	0.01034	2.81955	0.00000	0.0000	0
02/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00054	0.00054	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.57660	9.63400	0.59938	9.60150	9.5535	16,304
02/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.08900	2.03200	2.72858	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.65400	0.59800	8.56269	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.93600	0.87900	6.08974	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	2,530
02/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.47800	0.42500	11.08787	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	2,000
02/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.32000	0.27100	15.31250	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	750
02/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.35100	0.39100	11.39601	0.00000	0.0000	0
02/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07400	0.05700	22.97297	0.00000	0.0000	1,500
02/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.69870	9.75400	0.57018	9.70800	9.6760	8,188
02/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.50100	10.44600	0.52376	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.50100	8.44600	0.64698	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.50100	6.44600	0.84602	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.50200	4.44700	1.22168	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.52000	2.46700	2.10317	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.05900	0.06200	5.08475	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.56000	1.50800	3.33333	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.17100	0.17700	3.50877	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.67200	0.62300	7.29167	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.62100	0.65000	4.66989	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.12200	0.09600	21.31148	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.51200	1.56300	3.37302	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.37400	2.32200	2.19040	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.55100	10.49600	0.52128	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.55100	8.49600	0.64320	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.55100	6.49600	0.83957	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.55200	4.49700	1.20826	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.56900	2.51500	2.10199	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.60700	1.55500	3.23584	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.16100	0.16700	3.72671	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.71200	0.66300	6.88202	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.58600	0.61300	4.60751	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.13700	0.10900	20.43796	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.46300	1.51400	3.48599	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.25100	11.19600	0.48885	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.25100	9.19600	0.59453	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.25100	7.19600	0.75852	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.25200	5.19700	1.04722	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.25700	3.20300	1.65797	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.27800	2.22600	2.28270	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.07500	0.07800	4.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.32600	1.27400	3.92157	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.23300	0.24200	3.86266	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.48400	0.43800	9.50413	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.81500	0.85200	4.53988	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06600	0.04800	27.27273	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.15100	11.09600	0.49323	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.15100	9.09600	0.60103	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.15100	7.09600	0.76912	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.15200	5.09700	1.06755	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.15800	3.10400	1.70994	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.18200	2.13100	2.33731	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.08300	0.08600	3.61446	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.23400	1.18200	4.21394	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.26400	0.27400	3.78788	0.00000	0.0000	750
02/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.41500	0.37000	10.84337	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.89900	0.93900	4.44939	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05000	0.03500	30.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.30100	10.24600	0.53393	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.30100	8.24600	0.66257	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.30100	6.24600	0.87288	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.30300	4.24800	1.27818	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.32600	2.27400	2.23560	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.37200	1.32000	3.79009	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.21900	0.22700	3.65297	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.52000	0.47300	9.03846	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.77400	0.81000	4.65116	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.07500	0.05600	25.33333	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.70800	1.76100	3.10304	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.40100	10.34600	0.52880	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.40100	8.34600	0.65468	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.40100	6.34600	0.85924	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.40300	4.34700	1.27186	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.42300	2.37000	2.18737	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.46500	1.41400	3.48123	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.19300	0.20000	3.62694	0.00000	0.0000	375
02/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.59400	0.54600	8.08081	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.69600	0.72800	4.59770	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.09700	0.07400	23.71134	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.60900	1.66200	3.29397	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.70100	10.64600	0.51397	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.70100	8.64600	0.63211	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.70100	6.64600	0.82077	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.70200	4.64700	1.16972	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.71500	2.66200	1.95212	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.75000	1.69800	2.97143	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.13500	0.14000	3.70370	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.83600	0.78600	5.98086	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.48600	0.50900	4.73251	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.18700	0.15500	17.11230	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.31700	1.36700	3.79651	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.85100	10.79600	0.50687	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.85100	8.79600	0.62140	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.85100	6.79600	0.80280	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.85200	4.79700	1.13355	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.86200	2.80800	1.88679	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.89400	1.84200	2.74551	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.11400	0.11800	3.50877	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.96500	0.91400	5.28497	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.39600	0.41700	5.30303	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24700	0.21300	13.76518	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.17300	1.22100	4.09207	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.15100	10.09600	0.54182	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.15100	8.09600	0.67476	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.15100	6.09600	0.89416	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.15300	4.09800	1.32434	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.85600	1.90900	2.85560	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.20100	10.14600	0.53916	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.20100	8.14600	0.67065	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.20100	6.14600	0.88695	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.20300	4.14800	1.30859	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.23000	2.17800	2.33184	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.27900	1.22800	3.98749	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.24800	0.25700	3.62903	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.44900	0.40300	10.24499	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.85700	0.89500	4.43407	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05800	0.04100	29.31034	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.80600	1.86000	2.99003	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.25100	10.19600	0.53653	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.25100	8.19600	0.66659	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.25100	6.19600	0.87986	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.25300	4.19800	1.29320	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.75700	1.81000	3.01651	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.75300	0.70400	6.50730	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.15200	0.15800	3.94737	0.00000	0.0000	60
02/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.36900	0.38800	5.14905	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.27000	0.23400	13.33333	0.00000	0.0000	750
02/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.55100	0.57700	4.71869	0.00000	0.0000	0
02/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.15200	0.12300	19.07895	0.00000	0.0000	1,125
02/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.82160	9.87760	0.57017	0.00000	0.0000	8,620
02/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.43400	0.45300	4.37788	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.41200	0.37500	8.98058	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.41500	0.42900	3.37349	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.44300	0.40100	9.48081	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.45800	0.47800	4.36681	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.38600	0.35000	9.32642	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.27200	0.24000	11.76471	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.59400	0.61800	4.04040	0.00000	0.0000	14,937
02/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.83400	0.78600	5.75540	0.00000	0.0000	0
02/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.25600	0.26400	3.12500	0.00000	0.0000	14,937
02/08/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.62320	6.64770	0.36991	0.00000	0.0000	7,991
02/08/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
02/08/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.30500	0.28100	7.86885	0.00000	0.0000	0
02/08/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.63810	6.66090	0.34347	0.00000	0.0000	8,119
02/08/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10700	0.11000	2.80374	0.00000	0.0000	0
02/08/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.36900	0.34900	5.42005	0.00000	0.0000	0
02/08/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.40700	0.38700	4.91400	0.00000	0.0000	0
02/08/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09500	0.09800	3.15789	0.00000	0.0000	200
02/08/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.65160	6.67330	0.32624	0.00000	0.0000	25
02/08/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24400	0.25000	2.45902	0.00000	0.0000	0
02/08/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29200	0.27700	5.13699	0.00000	0.0000	0
02/08/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22700	0.23200	2.20264	0.00000	0.0000	0
02/08/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.32500	0.30900	4.92308	0.00000	0.0000	0
02/08/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26300	0.27000	2.66160	0.00000	0.0000	0
02/08/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26100	0.24700	5.36398	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.13320	7.14880	0.21870	0.00000	0.0000	60
02/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.38800	0.37100	4.38144	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.21400	7.22800	0.19407	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.54000	0.52300	3.14815	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.58400	0.56700	2.91096	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
02/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.49800	0.48000	3.61446	0.00000	0.0000	0

Future Open Interest

381,591

Option Open Interest

495,415

Total

877,006