



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/09/2010

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
02/09/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.30080	7.23690	0.87525	7.30890	7.2396	240,943
02/09/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.54900	8.61300	0.74863	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.54900	6.61300	0.97725	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.54900	4.61300	1.40690	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.54900	2.61300	2.51079	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.45300	0.38900	14.12804	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.45100	1.38700	4.41075	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.45100	2.38700	2.61118	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.45100	3.38700	1.85453	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.49900	8.56300	0.75303	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.49900	6.56300	0.98477	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.49900	4.56300	1.42254	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.49900	2.56300	2.56102	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	2,000
02/09/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.50200	0.56400	12.35060	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.50200	0.43800	12.74900	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.50100	1.43700	4.26382	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.50100	2.43700	2.55898	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.50100	3.43700	1.82805	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
02/09/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	669
02/09/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.55100	0.61400	11.43376	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.59900	8.66300	0.74427	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.59900	6.66300	0.96984	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.59900	4.66300	1.39161	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.59900	2.66300	2.46249	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	2,771
02/09/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.60100	0.66400	10.48253	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.40400	0.34000	15.84158	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.40100	1.33700	4.56817	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.40100	2.33700	2.66556	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.40100	3.33700	1.88180	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.64900	8.71300	0.73997	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.64900	6.71300	0.96255	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.64900	4.71300	1.37664	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.64900	2.71300	2.41601	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	100
02/09/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.65000	0.71300	9.69231	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.35600	0.29300	17.69663	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.35100	1.28700	4.73723	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.35100	2.28700	2.72225	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.35100	3.28700	1.90988	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.74900	8.81300	0.73151	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.74900	6.81300	0.94829	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.74900	4.81300	1.34765	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
02/09/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.74900	2.81300	2.32812	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.75000	0.81300	8.40000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.26300	0.20200	23.19392	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.25100	1.18700	5.11591	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.25100	2.18700	2.84318	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.25100	3.18700	1.96863	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.79900	8.86300	0.72736	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.79900	6.86300	0.94131	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.79900	4.86300	1.33361	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.79900	2.86300	2.28653	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.80000	0.86300	7.87500	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.21800	0.16000	26.60550	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.20100	1.13700	5.32889	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.20100	2.13700	2.90777	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.20100	3.13700	1.99938	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.84900	8.91300	0.72325	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.84900	6.91300	0.93444	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.84900	4.91300	1.31986	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.84900	2.91300	2.24640	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.84900	0.91300	7.53828	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.17700	0.12300	30.50847	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.02600	0.03600	38.46154	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.15100	1.08700	5.56038	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.15100	2.08700	2.97536	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
02/09/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.15100	3.08700	2.03110	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.99900	9.06300	0.71119	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.99900	7.06300	0.91442	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.99900	5.06300	1.28026	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.99900	3.06300	2.13404	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.07400	0.04400	40.54054	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07300	0.10700	46.57534	0.00000	0.0000	100
02/09/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.00100	0.93700	6.39361	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.00100	1.93700	3.19840	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.00100	2.93700	2.13262	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.94900	9.01300	0.71516	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.94900	7.01300	0.92100	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.94900	5.01300	1.29319	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.94900	3.01300	2.17023	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	55,000
02/09/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.94900	1.01300	6.74394	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.10400	0.06100	41.34615	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05300	0.07400	39.62264	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.05100	0.98700	6.08944	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.05100	1.98700	3.12043	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.05100	2.98700	2.09767	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.09900	9.16300	0.70337	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.09900	7.16300	0.90154	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.09900	5.16300	1.25515	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.09900	3.16300	2.06518	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
02/09/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	585
02/09/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.09900	1.16300	5.82348	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.04000	0.02100	47.50000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.13900	0.18400	32.37410	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.90100	0.83700	7.10322	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.90100	1.83700	3.36665	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.90100	2.83700	2.20614	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
02/09/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.99900	1.06300	6.40641	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.39900	8.46300	0.76200	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.39900	6.46300	1.00016	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.39900	4.46300	1.45488	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.39900	2.46300	2.66778	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.40500	0.46500	14.81481	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.60100	0.53700	10.64892	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.60100	1.53700	3.99750	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.60100	2.53700	2.46059	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.60100	3.53700	1.77728	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.44900	8.51300	0.75749	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.44900	6.51300	0.99240	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.44900	4.51300	1.43853	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.44900	2.51300	2.61331	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	1,200
02/09/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.45300	0.51500	13.68653	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.55200	0.48800	11.59420	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.55100	1.48700	4.12637	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.55100	2.48700	2.50882	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
02/09/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.55100	3.48700	1.80231	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.69900	8.76300	0.73572	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.69900	6.76300	0.95537	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.69900	4.76300	1.36199	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.69900	2.76300	2.37125	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	20,500
02/09/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.70000	0.76300	9.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.30900	0.24600	20.38835	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.30100	1.23700	4.91929	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.30100	2.23700	2.78140	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.30100	3.23700	1.93881	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.89900	8.96300	0.71918	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.89900	6.96300	0.92767	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.89900	4.96300	1.30639	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.89900	2.96300	2.20766	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.89900	0.96300	7.11902	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.13800	0.08900	35.50725	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03700	0.05200	40.54054	0.00000	0.0000	15,000
02/09/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.10100	1.03700	5.81290	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.10100	2.03700	3.04617	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.10100	3.03700	2.06385	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.04900	9.11300	0.70726	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.04900	7.11300	0.90793	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.04900	5.11300	1.26758	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
02/09/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.04900	3.11300	2.09905	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
02/09/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.04900	1.11300	6.10105	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.05500	0.03100	43.63636	0.00000	0.0000	1,500
02/09/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.10400	0.14400	38.46154	0.00000	0.0000	100
02/09/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.95100	0.88700	6.72976	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.95100	1.88700	3.28037	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.95100	2.88700	2.16876	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.99900	2.06300	3.20160	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.84900	1.91300	3.46133	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.24900	1.31300	5.12410	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
02/09/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.39900	1.46300	4.57470	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
02/09/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.79900	1.86300	3.55753	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
02/09/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.69900	1.76300	3.76692	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
02/09/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.29900	1.36300	4.92687	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.31000	0.36800	18.70968	0.00000	0.0000	100
02/09/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	100
02/09/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.35700	0.41600	16.52661	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.19900	1.26300	5.33778	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
02/09/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.02100	0.01000	52.38095	0.00000	0.0000	0
02/09/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.22000	0.27300	24.09091	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.40880	7.34480	0.86384	7.41430	7.3491	98,783
02/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.54100	8.60500	0.74933	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.54100	6.60500	0.97844	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.54100	4.60500	1.40938	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.54600	2.60900	2.47447	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.09700	0.08100	16.49485	0.00000	0.0000	1,000
02/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.63800	0.68600	7.52351	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
02/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.53000	0.47500	10.37736	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.07100	0.08000	12.67606	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.46100	1.39700	4.38056	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.45900	2.39500	2.60268	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.45900	3.39500	1.85025	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.18100	1.23800	4.82642	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.59100	8.65500	0.74497	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.59100	6.65500	0.97102	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.59100	4.65500	1.39403	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	300
02/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.59600	2.65900	2.42681	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.49200	0.43900	10.77236	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08300	0.09400	13.25301	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.41200	1.34800	4.53258	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.40900	2.34500	2.65670	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.40900	3.34500	1.87738	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.64100	8.70500	0.74066	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.64100	6.70500	0.96371	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.64100	4.70500	1.37901	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.64500	2.70900	2.41966	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.08300	0.06900	16.86747	0.00000	0.0000	16,000
02/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.72400	0.77400	6.90608	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.45500	0.40400	11.20879	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09600	0.10900	13.54167	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.36200	1.29800	4.69897	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.35900	2.29500	2.71301	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.35900	3.29500	1.90533	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.10	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
02/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.69100	8.75500	0.73639	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.69100	6.75500	0.95651	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.69100	4.75500	1.36431	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.69500	2.75800	2.33766	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.07700	0.06400	16.88312	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.76800	0.81900	6.64063	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.42100	0.37000	12.11401	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11200	0.12500	11.60714	0.00000	0.0000	100
02/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.31200	1.24800	4.87805	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.30900	2.24500	2.77176	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.30900	3.24500	1.93412	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.09000	0.07500	16.66667	0.00000	0.0000	27,690
02/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.68100	0.73000	7.19530	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.74100	8.80500	0.73218	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.74100	6.80500	0.94941	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.74100	4.80500	1.34993	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.74500	2.80800	2.29508	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.07100	0.05900	16.90141	0.00000	0.0000	4,400
02/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.81200	0.86400	6.40394	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.38700	0.33800	12.66150	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12800	0.14300	11.71875	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.26300	1.19900	5.06730	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.25900	2.19500	2.83311	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.25900	3.19500	1.96379	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.79100	8.85500	0.72802	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.79100	6.85500	0.94242	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.79100	4.85500	1.33584	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.79400	2.85800	2.29062	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
02/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.06600	0.05500	16.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.85700	0.91000	6.18436	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.35600	0.30800	13.48315	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14700	0.16300	10.88435	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.21300	1.15000	5.19373	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.20900	2.14500	2.89724	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.20900	3.14500	1.99439	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.84100	8.90500	0.72390	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.84100	6.90500	0.93554	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.84100	4.90500	1.32204	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.84400	2.90800	2.25035	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.06100	0.05100	16.39344	0.00000	0.0000	4,000
02/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.90200	0.95600	5.98670	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.32600	0.28000	14.11043	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16700	0.18500	10.77844	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.16400	1.10000	5.49828	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.15900	2.09500	2.96434	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.15900	3.09500	2.02596	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.04100	9.10500	0.70789	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.04100	7.10500	0.90896	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.04100	5.10500	1.26959	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.04300	3.10700	2.10319	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.08700	1.14300	5.15179	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.22600	0.19100	15.48673	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.26700	0.29600	10.86142	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.96800	0.90600	6.40496	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.96000	1.89600	3.26531	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.95900	2.89500	2.16289	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
02/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.99100	9.05500	0.71182	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.99100	7.05500	0.91546	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.99100	5.05500	1.28231	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.99300	3.05700	2.13832	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.04000	1.09600	5.38462	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.24600	0.20900	15.04065	0.00000	0.0000	7,407
02/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.23700	0.26400	11.39241	0.00000	0.0000	48,000
02/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.01600	0.95400	6.10236	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.00900	1.94500	3.18566	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.00900	2.94500	2.12695	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	3,185
02/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.22800	1.28600	4.72313	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.09100	9.15500	0.70399	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.09100	7.15500	0.90255	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.09100	5.15500	1.25712	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.09300	3.15700	2.06919	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.13300	1.19100	5.11915	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.20700	0.17500	15.45894	0.00000	0.0000	33,300
02/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29800	0.33000	10.73826	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.92100	0.85900	6.73181	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.91000	1.84600	3.35079	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.90900	2.84500	2.20007	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.05700	0.04700	17.54386	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.94800	1.00200	5.69620	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.44100	8.50500	0.75820	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.44100	6.50500	0.99363	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
02/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.44100	4.50500	1.44112	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.44800	2.51000	2.53268	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.11500	0.09500	17.39130	0.00000	0.0000	14,644
02/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.55600	0.60000	7.91367	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.60900	0.55300	9.19540	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05000	0.05800	16.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.56100	1.49700	4.09994	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.55900	2.49500	2.50098	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.55900	3.49500	1.79826	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.49100	8.55500	0.75374	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.49100	6.55500	0.98598	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.49100	4.55500	1.42507	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.49700	2.56000	2.52303	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.10600	0.08800	16.98113	0.00000	0.0000	30,000
02/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.59700	0.64300	7.70519	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.56900	0.51300	9.84183	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.51100	1.44700	4.23561	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.50900	2.44500	2.55082	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.50900	3.44500	1.82388	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.89100	8.95500	0.71983	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.89100	6.95500	0.92875	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.89100	4.95500	1.30853	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.89400	2.95700	2.17692	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.29700	0.25300	14.81481	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.18800	0.20800	10.63830	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.11400	1.05100	5.65530	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.10900	2.04500	3.03461	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
02/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.10900	3.04500	2.05854	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.94100	9.00500	0.71580	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.94100	7.00500	0.92206	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.94100	5.00500	1.29528	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.94400	3.00700	2.13995	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.05300	0.04400	16.98113	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.99400	1.04900	5.53320	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.27100	0.22800	15.86716	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.21200	0.23300	9.90566	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.06500	1.00200	5.91549	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.05900	1.99500	3.10831	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.05900	2.99500	2.09219	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.64100	7.70500	0.83759	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.64100	5.70500	1.13455	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.64200	3.70600	1.75728	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.66200	1.72300	3.67028	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.35900	4.29500	1.46823	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.71100	1.77300	3.62361	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	500
02/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.10300	2.16500	2.94817	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.80900	1.87100	3.42731	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.15200	2.21400	2.88104	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.12500	0.10400	16.80000	0.00000	0.0000	500
02/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.51600	0.55900	8.33333	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.51600	1.57700	4.02375	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	30,000
02/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.36600	0.40200	9.83607	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.17500	0.14700	16.00000	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
02/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.42000	1.47900	4.15493	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	15,000
02/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.14700	0.12300	16.32653	0.00000	0.0000	1,000
02/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.43800	0.47800	9.13242	0.00000	0.0000	500
02/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.61400	1.67400	3.71747	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	20,000
02/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.33100	0.36500	10.27190	0.00000	0.0000	0
02/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.19000	0.16000	15.78947	0.00000	0.0000	4,000
02/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.51340	7.44880	0.85980	7.52350	7.4695	11,407
02/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.19900	0.17800	10.55276	0.00000	0.0000	33,350
02/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.68600	0.72900	6.26822	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.18900	0.16900	10.58201	0.00000	0.0000	340
02/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.72600	0.77000	6.06061	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.21100	0.18800	10.90047	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.64800	0.68900	6.32716	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.10700	1.15900	4.69738	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.12000	0.10800	10.00000	0.00000	0.0000	30,000
02/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.00900	3.07300	2.12695	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	30,000
02/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.23600	0.25600	8.47458	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.44900	0.40500	9.79955	0.00000	0.0000	33,350
02/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.01900	1.07000	5.00491	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.13200	0.11900	9.84848	0.00000	0.0000	3,000
02/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.33600	0.36400	8.33333	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.34900	0.31300	10.31519	0.00000	0.0000	12,000
02/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.36700	0.39700	8.17439	0.00000	0.0000	0
02/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.33000	0.29600	10.30303	0.00000	0.0000	371
02/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.61770	7.55430	0.83227	7.61150	7.6015	9,050
02/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.50200	0.46000	8.36653	0.00000	0.0000	0
02/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.33400	0.35600	6.58683	0.00000	0.0000	0
02/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.47800	0.43700	8.57741	0.00000	0.0000	0
02/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.36000	0.38300	6.38889	0.00000	0.0000	0
02/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.52700	0.48500	7.96964	0.00000	0.0000	0
02/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.30900	0.33100	7.11974	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13			Foreign Exchange Future	11.29010	11.14430	1.29140	11.25500	11.1800	22,462
02/09/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.51100	1.65600	9.59629	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.41100	1.55600	10.27640	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.46100	1.60600	9.92471	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.71600	0.85900	19.97207	0.00000	0.0000	0
02/09/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
02/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.45010	11.30340	1.28121	11.39500	11.2950	14,181
02/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.21900	0.17100	21.91781	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
02/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.66900	0.76800	14.79821	0.00000	0.0000	0
02/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.63200	0.72800	15.18987	0.00000	0.0000	0
02/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.23200	0.18100	21.98276	0.00000	0.0000	50
02/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.60580	11.45630	1.28815	11.56700	11.4800	1,650
02/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.44300	0.37500	15.34989	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.63700	0.71900	12.87284	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.42700	0.36100	15.45667	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.67100	0.75500	12.51863	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.46100	0.39000	15.40130	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.60500	0.68400	13.05785	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.43000	0.49000	13.95349	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.58600	0.49600	15.35836	0.00000	0.0000	870
02/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.19900	1.30800	9.09091	0.00000	0.0000	0
02/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.25500	0.21400	16.07843	0.00000	0.0000	870
02/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.76080	11.61170	1.26777	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.60500	0.52700	12.89256	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.69400	0.76500	10.23055	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.58600	0.51100	12.79863	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.72500	0.79900	10.20690	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.62300	0.54400	12.68058	0.00000	0.0000	0
02/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.66200	0.73200	10.57402	0.00000	0.0000	0
02/09/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08630	0.08580	0.57937	0.00000	0.0000	353
02/09/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00374	0.00330	11.76471	0.00000	0.0000	0
02/09/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00034	0.00040	17.64706	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08770	0.08720	0.57013	0.00000	0.0000	391
02/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00439	0.00409	6.83371	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00269	0.00289	7.43494	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00147	0.00132	10.20408	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00977	0.01012	3.58240	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01194	0.01147	3.93635	0.00000	0.0000	0
02/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00024	0.00027	12.50000	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13			Foreign Exchange Future	9.36280	9.28400	0.84163	9.35000	9.2930	19,993
02/09/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.30200	2.38100	3.43180	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.83800	0.91600	9.30788	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.13700	1.21600	6.94811	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,530
02/09/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.64000	0.71700	12.03125	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	2,000
02/09/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.44500	0.51900	16.62921	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	750
02/09/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.12100	0.06700	44.62810	0.00000	0.0000	0
02/09/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.05800	0.08300	43.10345	0.00000	0.0000	1,500
02/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.49960	9.42070	0.83056	9.46410	9.4641	8,495

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
02/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.70000	10.77900	0.73832	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.70000	8.77900	0.90805	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.70000	6.77900	1.17910	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.70100	4.77900	1.65922	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.70800	2.78400	2.80650	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.73200	1.80300	4.09931	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10200	0.08000	21.56863	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.80200	0.85900	7.10723	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.44600	0.38200	14.34978	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.14600	0.16100	10.27397	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.30800	1.22900	6.03976	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.56000	2.63600	2.96875	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.75000	10.82900	0.73488	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.75000	8.82900	0.90286	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.75000	6.82900	1.17037	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.75100	4.82900	1.64176	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.75700	2.83400	2.79289	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.78000	1.85100	3.98876	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.09600	0.07400	22.91667	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.84600	0.90300	6.73759	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.41500	0.35100	15.42169	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.16500	0.18000	9.09091	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.25900	1.17900	6.35425	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.45000	11.52900	0.68996	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.45000	9.52900	0.83598	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.45000	7.52900	1.06040	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.95	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
02/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.45000	5.52900	1.44954	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.45200	3.53100	2.28853	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.46200	2.53700	3.04630	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04100	0.03100	24.39024	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.49100	1.56000	4.62777	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.14500	0.11500	20.68966	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.59500	0.64400	8.23529	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.62500	0.55500	11.20000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07500	0.08400	12.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.35000	11.42900	0.69604	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.35000	9.42900	0.84492	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.35000	7.42900	1.07483	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.35000	5.42900	1.47664	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.35300	3.43100	2.32627	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.36400	2.43800	3.13029	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.04600	0.03400	26.08696	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.39600	1.46300	4.79943	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.16700	0.13400	19.76048	0.00000	0.0000	750
02/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.51700	0.56300	8.89749	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.70500	0.63300	10.21277	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.50000	10.57900	0.75238	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.50000	8.57900	0.92941	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.50000	6.57900	1.21538	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.50100	4.57900	1.73295	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.51100	2.58600	2.98686	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.53900	1.60800	4.48343	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.13500	0.10700	20.74074	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.63500	0.68600	8.03150	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.58700	0.51700	11.92504	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.08700	0.09600	10.34483	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
02/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.50500	1.42600	5.24917	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.60000	10.67900	0.74528	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.60000	8.67900	0.91860	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.60000	6.67900	1.19697	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.60100	4.67900	1.69528	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.60900	2.68500	2.91299	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03500	0.02600	25.71429	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.63500	1.70500	4.28135	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.11700	0.09200	21.36752	0.00000	0.0000	375
02/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.71700	0.77100	7.53138	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.51400	0.44700	13.03502	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.11400	0.12600	10.52632	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.40600	1.32700	5.61878	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.90000	10.97900	0.72477	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.90000	8.97900	0.88764	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.90000	6.97900	1.14493	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.90000	4.97900	1.61224	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.90600	2.98300	2.64969	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.92600	1.99800	3.73832	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.07900	0.06100	22.78481	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.97900	1.04000	6.23085	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.32800	0.27000	17.68293	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.22800	0.24900	9.21053	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.11200	1.03300	7.10432	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.05000	11.12900	0.71493	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.05000	9.12900	0.87293	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.05000	7.12900	1.12057	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	14.55	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
02/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.05000	5.12900	1.56436	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.05500	3.13200	2.52046	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.07200	2.14400	3.47490	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.06500	0.05000	23.07692	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.11500	1.17900	5.73991	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25800	0.21300	17.44186	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.30800	0.34200	11.03896	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.96900	0.89300	7.84314	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.35000	10.42900	0.76329	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.35000	8.42900	0.94611	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.35000	6.42900	1.24409	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.35100	4.42900	1.79269	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.65400	1.57500	4.77630	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.40000	10.47900	0.75962	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.40000	8.47900	0.94048	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.40000	6.47900	1.23438	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.40100	4.47900	1.77232	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.41300	2.48700	3.06672	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04300	0.03300	23.25581	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.44300	1.51200	4.78170	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.15500	0.12400	20.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.55500	0.60300	8.64865	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.66500	0.59300	10.82707	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06500	0.07200	10.76923	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.60400	1.52500	4.92519	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.45000	10.52900	0.75598	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.45000	8.52900	0.93491	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.45000	6.52900	1.22481	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
02/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.45100	4.52900	1.75242	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.55500	1.47500	5.14469	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.89000	0.94800	6.51685	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09000	0.06900	23.33333	0.00000	0.0000	60
02/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.24000	0.19700	17.91667	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.34000	0.37600	10.58824	0.00000	0.0000	750
02/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.38400	0.32300	15.88542	0.00000	0.0000	0
02/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.18400	0.20200	9.78261	0.00000	0.0000	1,125
02/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.63210	9.55180	0.83367	0.00000	0.0000	8,653
02/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.33500	0.29100	13.13433	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.50300	0.53900	7.15706	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31900	0.27700	13.16614	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.53700	0.57500	7.07635	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.35200	0.30600	13.06818	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.47000	0.50400	7.23404	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.32800	0.34800	6.09756	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.46000	0.40000	13.04348	0.00000	0.0000	10,429
02/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.96000	1.01100	5.31250	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.19200	0.16300	15.10417	0.00000	0.0000	14,937
02/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.04400	1.09700	5.07663	0.00000	0.0000	0
02/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.17600	0.14900	15.34091	0.00000	0.0000	4,508
02/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.76400	9.68440	0.81524	0.00000	0.0000	5,000
02/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.47600	0.42600	10.50420	0.00000	0.0000	0
02/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.51200	0.54200	5.85938	0.00000	0.0000	0
02/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.45800	0.40900	10.69869	0.00000	0.0000	0
02/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.54400	0.57500	5.69853	0.00000	0.0000	0
02/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49500	0.44400	10.30303	0.00000	0.0000	0
02/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.48100	0.51000	6.02911	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/09/13			Foreign Exchange Future	6.63200	6.58660	0.68456	0.00000	0.0000	14,491
02/09/2010	AUS\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.27100	0.31400	15.86716	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/12/13			Foreign Exchange Future	6.65670	6.61250	0.66399	6.65000	6.6400	9,832
02/09/2010	AUS\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09900	0.08500	14.14141	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.34200	0.37300	9.06433	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.38100	0.41400	8.66142	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	200
02/09/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.67830	6.63470	0.65286	0.00000	0.0000	501
02/09/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24100	0.22100	8.29876	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.26300	0.28600	8.74525	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.22200	0.20300	8.55856	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.29400	0.31800	8.16327	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.26500	0.24000	9.43396	0.00000	0.0000	0
02/09/2010	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.23700	0.25500	7.59494	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
02/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.69980	6.65620	0.65077	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33200	0.30600	7.83133	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.28200	0.30000	6.38298	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30700	0.28600	6.84039	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.30700	0.33000	7.49186	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35800	0.33100	7.54190	0.00000	0.0000	0
02/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.25800	0.27500	6.58915	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.95050	6.87980	1.01719	0.00000	0.0000	70
02/09/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.55100	0.62000	12.52269	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.04110	6.97010	1.00837	0.00000	0.0000	350
02/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.69100	0.75200	8.82779	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02800	0.01900	32.14286	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.73700	0.79900	8.41248	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03600	0.02500	30.55556	0.00000	0.0000	0
02/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.64500	0.70500	9.30233	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.17990	7.14720	0.45544	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.20100	0.17300	13.93035	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.16100	0.13500	16.14907	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03100	0.03800	22.58065	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.24400	0.21400	12.29508	0.00000	0.0000	0
02/09/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.29290	7.26050	0.44427	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.38000	0.35500	6.57895	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13700	0.14500	5.83942	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.34800	0.32500	6.60920	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15500	0.16500	6.45161	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.41200	0.38800	5.82524	0.00000	0.0000	0
02/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11900	0.12800	7.56303	0.00000	0.0000	0

**Future Open Interest**

**466,605**

**Option Open Interest**

**569,866**

**Total**

**1,036,471**