



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/11/2010

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
03/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.97860	6.94650	0.45998	6.95500	6.9150	269,145
03/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.97100	9.00400	0.36785	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.97100	7.00400	0.47339	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.97100	5.00400	0.66385	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.97100	3.00400	1.11074	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
03/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.97500	1.00700	3.28205	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12100	0.13800	14.04959	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.02900	0.99700	3.10982	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.02900	1.99700	1.57713	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.02900	2.99700	1.05645	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.57200	1.60400	2.03562	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.02100	9.05400	0.36581	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.02100	7.05400	0.47002	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.02100	5.05400	0.65724	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
03/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.02100	3.05400	1.09235	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.12800	0.11300	11.71875	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14900	0.16700	12.08054	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.98000	0.94800	3.26531	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.97900	1.94700	1.61698	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
03/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.97900	2.94700	1.07419	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.07100	9.10400	0.36380	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.07100	7.10400	0.46669	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.07100	5.10400	0.65076	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.07100	3.10400	1.07457	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	16,000
03/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.07400	1.10600	2.97952	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.10800	0.09500	12.03704	0.00000	0.0000	10,534
03/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.17900	0.19900	11.17318	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.93000	0.89800	3.44086	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.92900	1.89700	1.65889	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.92900	2.89700	1.09252	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.12100	9.15400	0.36180	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.12100	7.15400	0.46342	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.12100	5.15400	0.64441	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.12100	3.15400	1.05735	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.12300	1.15600	2.93856	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09100	0.08000	12.08791	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.21200	0.23400	10.37736	0.00000	0.0000	100
03/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.88100	0.84900	3.63224	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.87900	1.84700	1.70303	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.87900	2.84700	1.11150	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	27,690
03/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.02400	1.05700	3.22266	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.17100	9.20400	0.35983	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.17100	7.20400	0.46019	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
03/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.17100	5.20400	0.63817	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.17100	3.20400	1.04068	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,400
03/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.17300	1.20600	2.81330	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.24800	0.27100	9.27419	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.83100	0.80000	3.73045	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.82900	1.79700	1.74959	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.82900	2.79700	1.13114	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.22100	9.25400	0.35788	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.22100	7.25400	0.45700	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.22100	5.25400	0.63206	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.22100	3.25400	1.02453	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.22300	1.25500	2.61652	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.28500	0.31000	8.77193	0.00000	0.0000	3,500
03/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.78200	0.75100	3.96419	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.77900	1.74700	1.79876	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.77900	2.74700	1.15149	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.27100	9.30400	0.35595	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.27100	7.30400	0.45386	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.27100	5.30400	0.62607	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.27100	3.30400	1.00887	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,000
03/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.27200	1.30500	2.59434	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.32400	0.35000	8.02469	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.73300	0.70200	4.22920	0.00000	0.0000	0

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03/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.72900	1.69700	1.85078	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.72900	2.69700	1.17259	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.47100	9.50400	0.34843	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.47100	7.50400	0.44171	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.47100	5.50400	0.60318	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.47100	3.50400	0.95073	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.47200	1.50500	2.24185	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.49600	0.52600	6.04839	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.54200	0.51200	5.53506	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.52900	1.49700	2.09287	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.52900	2.49700	1.26532	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.42100	9.45400	0.35028	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.42100	7.45400	0.44468	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.42100	5.45400	0.60874	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.42100	3.45400	0.96463	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.42200	1.45500	2.32068	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	13,307
03/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.45200	0.48000	6.19469	0.00000	0.0000	48,000
03/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.58900	0.55900	5.09338	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.57900	1.54700	2.02660	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.57900	2.54700	1.24079	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
03/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.62100	1.65400	2.03578	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.52100	9.55400	0.34660	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
03/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.52100	7.55400	0.43877	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.52100	5.55400	0.59772	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.52100	3.55400	0.93723	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.52200	1.55500	2.16820	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	33,300
03/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.54200	0.57200	5.53506	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.49600	0.46700	5.84677	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.47900	1.44700	2.16362	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.47900	2.44700	1.29084	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.32200	1.35500	2.49622	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.87100	8.90400	0.37200	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.87100	6.90400	0.48028	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.87100	4.90400	0.67748	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.87100	2.90400	1.14943	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	14,644
03/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.87700	0.90900	3.64880	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.08300	0.09600	15.66265	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.12900	1.09700	2.83437	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.12900	2.09700	1.50305	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.12900	3.09700	1.02269	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.92100	8.95400	0.36991	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.92100	6.95400	0.47681	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.92100	4.95400	0.67060	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.92100	2.95400	1.12975	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	30,000

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
03/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.92600	0.95800	3.45572	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.18000	0.16200	10.00000	0.00000	0.0000	30,000
03/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10100	0.11600	14.85149	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.07900	1.04700	2.96571	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.07900	2.04700	1.53920	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.07900	3.04700	1.03930	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.32100	9.35400	0.35404	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.32100	7.35400	0.45076	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.32100	5.35400	0.62018	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.32100	3.35400	0.99368	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.36500	0.39200	7.39726	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.68500	0.65400	4.52555	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.67900	1.64700	1.90590	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.67900	2.64700	1.19448	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.37100	9.40400	0.35215	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.37100	7.40400	0.44770	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.37100	5.40400	0.61441	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.37100	3.40400	0.97894	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.37200	1.40500	2.40525	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	2,040
03/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.40800	0.43600	6.86275	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.63700	0.60600	4.86656	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.62900	1.59700	1.96440	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.62900	2.59700	1.21719	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.07100	8.10400	0.40887	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
03/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.07100	6.10400	0.54357	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.07100	4.10400	0.81061	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.07100	2.10400	1.59343	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.92900	3.89700	0.81446	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.12100	2.15400	1.55587	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
03/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.52100	2.55400	1.30900	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.22100	2.25400	1.48582	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.57100	2.60400	1.28355	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	2,423
03/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.82800	0.86000	3.86473	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.92100	1.95400	1.71786	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.63500	0.66600	4.88189	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	15,000
03/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.82100	1.85400	1.81219	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
03/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	1,000
03/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.73100	0.76200	4.24077	0.00000	0.0000	500
03/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.02100	2.05400	1.63286	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
03/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.58800	0.61900	5.27211	0.00000	0.0000	0
03/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	6,534
03/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.07220	7.03890	0.47086	7.04440	7.0150	66,209
03/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	33,350
03/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.98700	1.01900	3.24215	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	340
03/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.03300	1.06500	3.09777	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.94200	0.97300	3.29087	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.45900	1.49200	2.26182	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	30,000
03/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.42900	3.46200	0.96238	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
03/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.40300	0.42700	5.95533	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17500	0.16600	5.14286	0.00000	0.0000	33,350
03/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.36300	1.39600	2.42113	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	3,000

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
03/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.55500	0.58200	4.86486	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.12700	0.12100	4.72441	0.00000	0.0000	12,000
03/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.59500	0.62300	4.70588	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.11700	0.11200	4.27350	0.00000	0.0000	371
03/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.63600	0.66500	4.55975	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	500
03/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.36800	0.39100	6.25000	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.19000	0.18000	5.26316	0.00000	0.0000	7,500
03/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.27100	0.29100	7.38007	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24300	0.23000	5.34979	0.00000	0.0000	1,200
03/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.47700	0.50300	5.45073	0.00000	0.0000	0
03/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14900	0.14200	4.69799	0.00000	0.0000	65
03/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.16490	7.13020	0.48431	7.14000	7.1150	15,179
03/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24100	0.23100	4.14938	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.52600	0.55100	4.75285	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22800	0.21800	4.38596	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.56300	0.58800	4.44050	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25600	0.24400	4.68750	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.49100	0.51400	4.68432	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.60700	0.58400	3.78913	0.00000	0.0000	0
03/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14200	0.15400	8.45070	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.26540	7.22990	0.48862	0.00000	0.0000	288
03/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20700	0.19900	3.86473	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.99200	1.01900	2.72177	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19900	0.19200	3.51759	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.03400	1.06200	2.70793	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21600	0.20800	3.70370	0.00000	0.0000	0
03/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.95100	0.97800	2.83912	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.26220	9.23160	0.33038	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.67200	1.65400	1.07656	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61000	1.62200	0.74534	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.65500	1.63600	1.14804	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64300	1.65400	0.66951	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.69000	1.67100	1.12426	0.00000	0.0000	0
03/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57800	1.58900	0.69708	0.00000	0.0000	0
03/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.17110	11.17380	0.02417	11.18900	11.1890	23,586
03/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
03/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.76600	0.76000	0.78329	0.00000	0.0000	0
03/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.72100	0.71500	0.83218	0.00000	0.0000	0
03/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	50
03/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.31150	11.31320	0.01503	11.35000	11.3300	22,649
03/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.22900	0.22500	1.74672	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71800	0.71200	0.83565	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.21600	0.21300	1.38889	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75500	0.75000	0.66225	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
03/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.24200	0.23800	1.65289	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.68100	0.67500	0.88106	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.47500	0.46900	1.26316	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.33600	0.33200	1.19048	0.00000	0.0000	870
03/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.34000	1.33600	0.29851	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.10100	0.09900	1.98020	0.00000	0.0000	870
03/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.87200	0.86700	0.57339	0.00000	0.0000	0
03/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	150
03/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.44830	11.44890	0.00524	0.00000	0.0000	1,566
03/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.37200	0.36900	0.80645	0.00000	0.0000	0
03/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.77400	0.77000	0.51680	0.00000	0.0000	0
03/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35700	0.35400	0.84034	0.00000	0.0000	0
03/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.80900	0.80500	0.49444	0.00000	0.0000	0
03/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.38700	0.38400	0.77519	0.00000	0.0000	0
03/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.73900	0.73500	0.54127	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08640	0.08540	1.15741	0.08617	0.0861	286
03/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00245	0.00196	20.00000	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00205	0.00256	24.87805	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00030	0.00023	23.33333	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00990	0.01083	9.39394	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01045	0.00946	9.47368	0.00000	0.0000	0
03/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00005	0.00006	20.00000	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08770	0.08660	1.25428	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00445	0.00391	12.13483	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00375	0.00431	14.93333	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00164	0.00142	13.41463	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01094	0.01182	8.04388	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01114	0.01016	8.79713	0.00000	0.0000	0
03/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00044	0.00056	27.27273	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.77250	9.73810	0.35201	0.00000	0.0000	11,304
03/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.42800	10.46200	0.32605	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.42800	8.46200	0.40342	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.42800	6.46200	0.52894	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.42800	4.46200	0.76784	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.42800	2.46200	1.40033	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.43000	1.46400	2.37762	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.47100	0.49800	5.73248	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.59200	0.55900	5.57432	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
03/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.57300	1.53800	2.22505	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.27800	2.31200	1.49254	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.47800	10.51200	0.32449	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.47800	8.51200	0.40104	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.47800	6.51200	0.52485	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.47800	4.51200	0.75927	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.47800	2.51200	1.37207	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.48000	1.51300	2.22973	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.51500	0.54300	5.43689	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.54600	0.51400	5.86081	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.52300	1.48800	2.29810	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.17800	11.21200	0.30417	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.17800	9.21200	0.37045	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.17800	7.21200	0.47367	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.17800	5.21200	0.65662	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.17800	3.21200	1.06986	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.17800	2.21200	1.56107	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.18200	1.21500	2.79188	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09400	0.08100	13.82979	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.27200	0.29300	7.72059	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.82900	0.79500	4.10133	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.07800	11.11200	0.30691	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.07800	9.11200	0.37453	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
03/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.07800	7.11200	0.48036	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.07800	5.11200	0.66955	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.07800	3.11200	1.10461	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.07800	2.11200	1.63619	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.08400	1.11700	3.04428	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12700	0.11000	13.38583	0.00000	0.0000	750
03/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.20500	0.22200	8.29268	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.92600	0.89200	3.67171	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.22800	10.26200	0.33242	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.22800	8.26200	0.41322	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.22800	6.26200	0.54592	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.22800	4.26200	0.80416	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.22800	2.26200	1.52603	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.23200	1.26500	2.67857	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08100	0.06900	14.81481	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.30900	0.33100	7.11974	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.78000	0.74700	4.23077	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.77300	1.73800	1.97406	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.32800	10.36200	0.32920	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.32800	8.36200	0.40826	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.32800	6.36200	0.53729	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.32800	4.36200	0.78558	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.32800	2.36200	1.46048	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.33100	1.36400	2.47934	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	375

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
03/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.38700	0.41200	6.45995	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.68500	0.65200	4.81752	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.67300	1.63800	2.09205	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.62800	10.66200	0.31991	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.62800	8.66200	0.39407	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.62800	6.66200	0.51298	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.62800	4.66200	0.73466	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.62800	2.66200	1.29376	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.62900	1.66300	2.08717	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.65100	0.68100	4.60829	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.41600	0.38600	7.21154	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.37300	1.33900	2.47633	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.77800	10.81200	0.31546	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.77800	8.81200	0.38733	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.77800	6.81200	0.50162	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.77800	4.81200	0.71159	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.77800	2.81200	1.22390	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.77900	1.81300	1.91119	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.79200	0.82400	4.04040	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29800	0.27200	8.72483	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.07600	0.08400	10.52632	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.22300	1.18900	2.78005	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.07800	10.11200	0.33737	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.07800	8.11200	0.42090	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
03/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.07800	6.11200	0.55939	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.07800	4.11200	0.83374	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.92300	1.88800	1.82007	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.12800	10.16200	0.33570	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.12800	8.16200	0.41831	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.12800	6.16200	0.55483	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.12800	4.16200	0.82364	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.12800	2.16200	1.59774	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.13300	1.16600	2.91262	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.10900	0.09500	12.84404	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.23700	0.25700	8.43882	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.87700	0.84300	3.87685	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.87300	1.83800	1.86866	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.17800	10.21200	0.33405	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.17800	8.21200	0.41575	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.17800	6.21200	0.55034	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.17800	4.21200	0.81379	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.82300	1.78800	1.91991	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.56000	0.58800	5.00000	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	60
03/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26200	0.23700	9.54198	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.09000	0.09900	10.00000	0.00000	0.0000	750
03/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.50200	0.47000	6.37450	0.00000	0.0000	0
03/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	1,125
03/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.89000	9.85370	0.36704	9.84200	9.8420	11,404
03/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.35200	0.32800	6.81818	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.26200	0.27400	4.58015	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.32600	0.30400	6.74847	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.28600	0.30000	4.89510	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
03/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.37800	0.35400	6.34921	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.23800	0.25000	5.04202	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.14300	0.15000	4.89510	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.53300	0.50400	5.44090	0.00000	0.0000	10,429
03/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.66400	0.69000	3.91566	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15400	0.14400	6.49351	0.00000	0.0000	14,937
03/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.74500	0.77200	3.62416	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13500	0.12600	6.66667	0.00000	0.0000	4,508
03/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.44000	0.46200	5.00000	0.00000	0.0000	0
03/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.23000	0.21600	6.08696	0.00000	0.0000	100
03/11/2010	€ / R 2011/06/13			Foreign Exchange Future	10.00370	9.96520	0.38486	0.00000	0.0000	5,820
03/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.51200	0.48700	4.88281	0.00000	0.0000	0
03/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.30800	0.32200	4.54545	0.00000	0.0000	0
03/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.48500	0.46100	4.94845	0.00000	0.0000	0
03/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33100	0.34600	4.53172	0.00000	0.0000	0
03/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.54000	0.51400	4.81481	0.00000	0.0000	0
03/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.28600	0.29900	4.54545	0.00000	0.0000	0
03/11/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.93990	6.88700	0.76226	6.90750	6.9075	14,515
03/11/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.12300	0.09000	26.82927	0.00000	0.0000	0
03/11/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08300	0.10300	24.09639	0.00000	0.0000	0
03/11/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10300	0.13400	30.09709	0.00000	0.0000	0
03/11/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09300	0.07100	23.65591	0.00000	0.0000	200
03/11/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.95120	6.89760	0.77109	6.89350	6.8520	881
03/11/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.35200	0.31000	11.93182	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.31400	0.27400	12.73885	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.11300	0.12600	11.50442	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.39000	0.34700	11.02564	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08900	0.09900	11.23596	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.95930	6.90400	0.79462	0.00000	0.0000	70
03/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.44500	0.40200	9.66292	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13600	0.14800	8.82353	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40800	0.36700	10.04902	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14900	0.16300	9.39597	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.48300	0.43900	9.10973	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.96380	6.90900	0.78693	0.00000	0.0000	149
03/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49100	0.45100	8.14664	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17700	0.19200	8.47458	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45600	0.41700	8.55263	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19200	0.20800	8.33333	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52800	0.48600	7.95455	0.00000	0.0000	0
03/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16400	0.17700	7.92683	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.44830	7.39070	0.77333	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.91600	0.88600	3.27511	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
03/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76800	0.79500	3.51563	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.89500	0.86600	3.24022	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.79700	0.82500	3.51317	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.93700	0.90700	3.20171	0.00000	0.0000	0
03/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.73900	0.76600	3.65359	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.90190	6.88020	0.31441	0.00000	0.0000	696
03/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.80000	0.82200	2.75000	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.85000	0.87200	2.58824	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.75100	0.77200	2.79627	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.97780	6.95580	0.31529	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.16200	0.15300	5.55556	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.23400	0.24700	5.55556	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14400	0.13600	5.55556	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.26600	0.28000	5.26316	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18200	0.17200	5.49451	0.00000	0.0000	0
03/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.20400	0.21600	5.88235	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.13450	7.09460	0.55925	0.00000	0.0000	150
03/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.18500	0.15700	15.13514	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.15500	0.12900	16.77419	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12100	0.13400	10.74380	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.21700	0.18800	13.36406	0.00000	0.0000	0
03/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08300	0.09300	12.04819	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.23600	7.19430	0.57629	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25100	0.23200	7.56972	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.26500	0.28800	8.67925	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23100	0.21400	7.35931	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29500	0.32000	8.47458	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.27500	0.25200	8.36364	0.00000	0.0000	0
03/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23900	0.25800	7.94979	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>443,897</b>
<b>Option Open Interest</b>	<b>519,807</b>
<b>Total</b>	<b>963,704</b>