



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/11/2010

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
02/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.03530	6.97860	0.80594	7.01500	6.9765	274,218
02/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.91500	8.97100	0.62815	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.91500	6.97100	0.80983	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.91500	4.97100	1.13937	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.91500	2.97100	1.92110	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	1,000
02/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.92000	0.97500	5.97826	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.19000	0.15000	21.05263	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10500	0.12100	15.23810	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.08600	1.02900	5.24862	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.08500	2.02900	2.68585	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.08500	3.02900	1.81524	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.51600	1.57200	3.69393	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.96500	9.02100	0.62465	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.96500	7.02100	0.80402	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.96500	5.02100	1.12790	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
02/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.96500	3.02100	1.88870	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.16000	0.12800	20.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12500	0.14900	19.20000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.03600	0.98000	5.40541	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.03500	1.97900	2.75184	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
02/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.03500	2.97900	1.84514	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.01500	9.07100	0.62119	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.01500	7.07100	0.79829	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.01500	5.07100	1.11665	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.01500	3.07100	1.85738	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	16,000
02/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.01900	1.07400	5.39745	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.13300	0.10800	18.79699	0.00000	0.0000	10,534
02/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14800	0.17900	20.94595	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.98600	0.93000	5.67951	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.98500	1.92900	2.82116	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.98500	2.92900	1.87605	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.06500	9.12100	0.61776	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.06500	7.12100	0.79264	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.06500	5.12100	1.10563	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.06500	3.12100	1.82708	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.06800	1.12300	5.14981	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.11300	0.09100	19.46903	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17800	0.21200	19.10112	0.00000	0.0000	100
02/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.93700	0.88100	5.97652	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.93500	1.87900	2.89406	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.93500	2.87900	1.90801	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	27,690
02/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.96900	1.02400	5.67595	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.11500	9.17100	0.61437	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.11500	7.17100	0.78707	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
02/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.11500	5.17100	1.09482	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.11500	3.17100	1.79775	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	4,400
02/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.11800	1.17300	4.91950	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.09600	0.07700	19.79167	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.21100	0.24800	17.53555	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.88700	0.83100	6.31342	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.88500	1.82900	2.97082	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.88500	2.82900	1.94107	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.16500	9.22100	0.61102	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.16500	7.22100	0.78158	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.16500	5.22100	1.08422	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.16500	3.22100	1.76935	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.16700	1.22300	4.79863	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.08100	0.06400	20.98765	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.24600	0.28500	15.85366	0.00000	0.0000	3,500
02/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.83800	0.78200	6.68258	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.83500	1.77900	3.05177	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.83500	2.77900	1.97531	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.21500	9.27100	0.60770	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.21500	7.27100	0.77616	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.21500	5.27100	1.07383	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.21500	3.27100	1.74184	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	4,000
02/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.21700	1.27200	4.51931	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.28300	0.32400	14.48763	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.78900	0.73300	7.09759	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
02/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.78500	1.72900	3.13725	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.78500	2.72900	2.01077	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.41500	9.47100	0.59480	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.41500	7.47100	0.75523	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.41500	5.47100	1.03416	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.41500	3.47100	1.63982	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.41600	1.47200	3.95480	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.44800	0.49600	10.71429	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.59700	0.54200	9.21273	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.58500	1.52900	3.53312	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.58500	2.52900	2.16634	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.36500	9.42100	0.59797	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.36500	7.42100	0.76035	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.36500	5.42100	1.04380	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.36500	3.42100	1.66419	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.36600	1.42200	4.09956	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03900	0.03100	20.51282	0.00000	0.0000	13,307
02/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.40400	0.45200	11.88119	0.00000	0.0000	48,000
02/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.64400	0.58900	8.54037	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.63500	1.57900	3.42508	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.63500	2.57900	2.12524	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,185
02/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.56600	1.62100	3.51213	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.46500	9.52100	0.59165	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
02/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.46500	7.52100	0.75017	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.46500	5.52100	1.02470	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.46500	3.52100	1.61616	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.46600	1.52200	3.81992	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	33,300
02/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.49200	0.54200	10.16260	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.55000	0.49600	9.81818	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.53500	1.47900	3.64821	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.53500	2.47900	2.20907	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.26700	1.32200	4.34096	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.81500	8.87100	0.63528	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.81500	6.87100	0.82172	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.81500	4.87100	1.16303	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.81500	2.87100	1.98934	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	14,644
02/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.82300	0.87700	6.56136	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.25700	0.21200	17.50973	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07200	0.08300	15.27778	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.18600	1.12900	4.80607	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.18500	2.12900	2.56293	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.18500	3.12900	1.75824	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.86500	8.92100	0.63170	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.86500	6.92100	0.81573	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.86500	4.92100	1.15108	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.86500	2.92100	1.95462	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	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
02/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.87100	0.92600	6.31458	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.22200	0.18000	18.91892	0.00000	0.0000	30,000
02/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08700	0.10100	16.09195	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.13600	1.07900	5.01761	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.13500	2.07900	2.62295	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.13500	3.07900	1.78628	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.26500	9.32100	0.60443	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.26500	7.32100	0.77082	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.26500	5.32100	1.06363	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.26500	3.32100	1.71516	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05700	0.04400	22.80702	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.32200	0.36500	13.35404	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.74000	0.68500	7.43243	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.73500	1.67900	3.22767	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.73500	2.67900	2.04753	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.31500	9.37100	0.60118	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.31500	7.37100	0.76555	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.31500	5.37100	1.05362	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.31500	3.37100	1.68929	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.31600	1.37200	4.25532	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04700	0.03700	21.27660	0.00000	0.0000	2,040
02/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.36200	0.40800	12.70718	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.69200	0.63700	7.94798	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.68500	1.62900	3.32344	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.68500	2.62900	2.08566	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.01500	8.07100	0.69869	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
02/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.01500	6.07100	0.93101	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.01500	4.07100	1.39477	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.01500	2.07100	2.77916	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.98500	3.92900	1.40527	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.06500	2.12100	2.71186	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
02/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.46500	2.52100	2.27181	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.16500	2.22100	2.58661	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.51500	2.57100	2.22664	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	2,423
02/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.77400	0.82800	6.97674	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.86500	1.92100	3.00268	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
02/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.58400	0.63500	8.73288	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	15,000
02/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.76500	1.82100	3.17280	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
02/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	1,000
02/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.67800	0.73100	7.81711	0.00000	0.0000	500
02/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.96500	2.02100	2.84987	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
02/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.53800	0.58800	9.29368	0.00000	0.0000	0
02/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	6,534
02/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.12960	7.07220	0.80509	7.08400	7.0800	61,195
02/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06700	0.05900	11.94030	0.00000	0.0000	33,350
02/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.93700	0.98700	5.33618	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	340
02/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.98200	1.03300	5.19348	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.89200	0.94200	5.60538	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.40400	1.45900	3.91738	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	30,000
02/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.37200	3.42900	1.69039	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	30,000
02/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.36600	0.40300	10.10929	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19600	0.17500	10.71429	0.00000	0.0000	33,350
02/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.30900	1.36300	4.12529	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03900	0.03500	10.25641	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
02/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.51300	0.55500	8.18713	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.14300	0.12700	11.18881	0.00000	0.0000	12,000
02/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.55200	0.59500	7.78986	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.13200	0.11700	11.36364	0.00000	0.0000	371
02/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.59200	0.63600	7.43243	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12200	0.10800	11.47541	0.00000	0.0000	500
02/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33300	0.36800	10.51051	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21300	0.19000	10.79812	0.00000	0.0000	7,500
02/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.24000	0.27100	12.91667	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.27000	0.24300	10.00000	0.00000	0.0000	1,200
02/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.43700	0.47700	9.15332	0.00000	0.0000	0
02/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16700	0.14900	10.77844	0.00000	0.0000	65
02/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.22260	7.16490	0.79888	7.19000	7.1900	15,626
02/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.26300	0.24100	8.36502	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49000	0.52600	7.34694	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24800	0.22800	8.06452	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.52500	0.56300	7.23810	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.27800	0.25600	7.91367	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.45500	0.49100	7.91209	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.65100	0.60700	6.75883	0.00000	0.0000	0
02/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12800	0.14200	10.93750	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.32350	7.26540	0.79334	0.00000	0.0000	288
02/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22200	0.20700	6.75676	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.94900	0.99200	4.53109	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21300	0.19900	6.57277	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.99000	1.03400	4.44444	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23100	0.21600	6.49351	0.00000	0.0000	0
02/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.90800	0.95100	4.73568	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.31750	9.26220	0.59351	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.71000	1.67200	2.22222	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.59300	1.61000	1.06717	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.69300	1.65500	2.24454	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.62600	1.64300	1.04551	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.72800	1.69000	2.19907	0.00000	0.0000	0
02/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.56100	1.57800	1.08905	0.00000	0.0000	0
02/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.28330	11.17110	0.99439	11.25950	11.1735	23,561
02/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05300	0.03700	30.18868	0.00000	0.0000	0
02/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.67000	0.76600	14.32836	0.00000	0.0000	0
02/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.62600	0.72100	15.17572	0.00000	0.0000	0
02/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05900	0.04200	28.81356	0.00000	0.0000	50
02/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.42470	11.31150	0.99084	11.36300	11.3630	22,646
02/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.26400	0.22900	13.25758	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.63900	0.71800	12.36307	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.25000	0.21600	13.60000	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.67500	0.75500	11.85185	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
02/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.27900	0.24200	13.26165	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.60400	0.68100	12.74834	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.41000	0.47500	15.85366	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.38500	0.33600	12.72727	0.00000	0.0000	870
02/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.24300	1.34000	7.80370	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11800	0.10100	14.40678	0.00000	0.0000	870
02/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.78700	0.87200	10.80051	0.00000	0.0000	0
02/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.21200	0.18300	13.67925	0.00000	0.0000	150
02/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.56190	11.44830	0.98254	11.48000	11.4800	1,566
02/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.41300	0.37200	9.92736	0.00000	0.0000	0
02/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.70100	0.77400	10.41369	0.00000	0.0000	0
02/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.39700	0.35700	10.07557	0.00000	0.0000	0
02/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.73500	0.80900	10.06803	0.00000	0.0000	0
02/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42900	0.38700	9.79021	0.00000	0.0000	0
02/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.66700	0.73900	10.79460	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08730	0.08640	1.03093	0.00000	0.0000	875
02/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00295	0.00245	16.94915	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00165	0.00205	24.24242	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00038	0.00030	21.05263	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00908	0.00990	9.03084	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01133	0.01045	7.76699	0.00000	0.0000	0
02/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00003	0.00005	66.66667	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08860	0.08770	1.01580	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00493	0.00445	9.73631	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00333	0.00375	12.61261	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00184	0.00164	10.86957	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01024	0.01094	6.83594	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01196	0.01114	6.85619	0.00000	0.0000	0
02/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00036	0.00044	22.22222	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.77410	9.77250	0.01637	9.78200	9.7820	11,304
02/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.42600	10.42800	0.01918	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.42600	8.42800	0.02374	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.42600	6.42800	0.03112	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.42600	4.42800	0.04519	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.42600	2.42800	0.08244	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.42800	1.43000	0.14006	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.47300	0.47100	0.42283	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.59500	0.59200	0.50420	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
02/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.57400	1.57300	0.06353	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.27600	2.27800	0.08787	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.47600	10.47800	0.01909	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.47600	8.47800	0.02360	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.47600	6.47800	0.03088	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.47600	4.47800	0.04468	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.47600	2.47800	0.08078	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.47800	1.48000	0.13532	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.51600	0.51500	0.19380	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.55000	0.54600	0.72727	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.52400	1.52300	0.06562	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.17600	11.17800	0.01790	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.17600	9.17800	0.02180	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.17600	7.17800	0.02787	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.17600	5.17800	0.03864	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.17600	3.17800	0.06297	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.17600	2.17800	0.09191	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.18100	1.18200	0.08467	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.27600	0.27200	1.44928	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.83100	0.82900	0.24067	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.07600	11.07800	0.01806	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.07600	9.07800	0.02204	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
02/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.07600	7.07800	0.02826	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.07600	5.07800	0.03940	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.07600	3.07800	0.06502	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.07600	2.07800	0.09634	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.08200	1.08400	0.18484	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13300	0.12700	4.51128	0.00000	0.0000	750
02/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.20900	0.20500	1.91388	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.92900	0.92600	0.32293	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.22600	10.22800	0.01956	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.22600	8.22800	0.02431	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.22600	6.22800	0.03212	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.22600	4.22800	0.04733	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.22600	2.22800	0.08985	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.23000	1.23200	0.16260	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.08600	0.08100	5.81395	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.31200	0.30900	0.96154	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.78300	0.78000	0.38314	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.77400	1.77300	0.05637	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.32600	10.32800	0.01937	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.32600	8.32800	0.02402	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.32600	6.32800	0.03162	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.32600	4.32800	0.04623	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.32600	2.32800	0.08598	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.32900	1.33100	0.15049	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06400	0.05900	7.81250	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
02/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.39000	0.38700	0.76923	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.68800	0.68500	0.43605	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.67400	1.67300	0.05974	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.62600	10.62800	0.01882	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.62600	8.62800	0.02319	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.62600	6.62800	0.03018	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.62600	4.62800	0.04323	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.62600	2.62800	0.07616	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.62700	1.62900	0.12293	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.65100	0.65100	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.42100	0.41600	1.18765	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.37500	1.37300	0.14545	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.77600	10.77800	0.01856	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.77600	8.77800	0.02279	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.77600	6.77800	0.02952	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.77600	4.77800	0.04188	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.77600	2.77800	0.07205	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.77700	1.77900	0.11255	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.79200	0.79200	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.30400	0.29800	1.97368	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.22500	1.22300	0.16327	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.07600	10.07800	0.01985	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.07600	8.07800	0.02476	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
02/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.07600	6.07800	0.03292	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.07600	4.07800	0.04907	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.92400	1.92300	0.05198	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.12600	10.12800	0.01975	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.12600	8.12800	0.02461	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.12600	6.12800	0.03265	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.12600	4.12800	0.04847	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.12600	2.12800	0.09407	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.13200	1.13300	0.08834	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11500	0.10900	5.21739	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.24100	0.23700	1.65975	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.88000	0.87700	0.34091	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.87400	1.87300	0.05336	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.17600	10.17800	0.01965	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.17600	8.17800	0.02446	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.17600	6.17800	0.03238	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.17600	4.17800	0.04789	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.82400	1.82300	0.05482	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.56100	0.56000	0.17825	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	60
02/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26800	0.26200	2.23881	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	750
02/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.50600	0.50200	0.79051	0.00000	0.0000	0
02/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	1,125
02/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.89140	9.89000	0.01415	9.89350	9.8935	11,404
02/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.35600	0.35200	1.12360	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.26500	0.26200	1.13208	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.33100	0.32600	1.51057	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29000	0.28600	1.37931	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
02/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.38300	0.37800	1.30548	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.24200	0.23800	1.65289	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.14600	0.14300	2.05479	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.53700	0.53300	0.74488	0.00000	0.0000	10,429
02/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.66700	0.66400	0.44978	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15800	0.15400	2.53165	0.00000	0.0000	14,937
02/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.74700	0.74500	0.26774	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	4,508
02/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.44400	0.44000	0.90090	0.00000	0.0000	0
02/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.23500	0.23000	2.12766	0.00000	0.0000	100
02/11/2010	€ / R 2011/06/13			Foreign Exchange Future	10.00420	10.00370	0.00500	0.00000	0.0000	5,820
02/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.51600	0.51200	0.77519	0.00000	0.0000	0
02/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.31200	0.30800	1.28205	0.00000	0.0000	0
02/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.48900	0.48500	0.81800	0.00000	0.0000	0
02/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.33500	0.33100	1.19403	0.00000	0.0000	0
02/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.54400	0.54000	0.73529	0.00000	0.0000	0
02/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.29000	0.28600	1.37931	0.00000	0.0000	0
02/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.92150	6.93990	0.26584	6.96800	6.9680	14,515
02/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10900	0.12300	12.84404	0.00000	0.0000	0
02/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
02/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11700	0.10300	11.96581	0.00000	0.0000	0
02/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	200
02/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.93550	6.95120	0.22637	6.97500	6.9650	794
02/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.34100	0.35200	3.22581	0.00000	0.0000	0
02/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10600	0.10100	4.71698	0.00000	0.0000	0
02/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.30500	0.31400	2.95082	0.00000	0.0000	0
02/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12000	0.11300	5.83333	0.00000	0.0000	0
02/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.37900	0.39000	2.90237	0.00000	0.0000	0
02/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.94390	6.95930	0.22178	6.99000	6.9900	70
02/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.43400	0.44500	2.53456	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14000	0.13600	2.85714	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39800	0.40800	2.51256	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15400	0.14900	3.24675	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.47200	0.48300	2.33051	0.00000	0.0000	0
02/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12800	0.12400	3.12500	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.94970	6.96380	0.20289	0.00000	0.0000	149
02/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.48200	0.49100	1.86722	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18200	0.17700	2.74725	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44800	0.45600	1.78571	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19800	0.19200	3.03030	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51800	0.52800	1.93050	0.00000	0.0000	0
02/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16800	0.16400	2.38095	0.00000	0.0000	0
02/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.45140	7.44830	0.04160	0.00000	0.0000	0
02/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.91700	0.91600	0.10905	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
02/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76600	0.76800	0.26110	0.00000	0.0000	0
02/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.89600	0.89500	0.11161	0.00000	0.0000	0
02/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.79500	0.79700	0.25157	0.00000	0.0000	0
02/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.93800	0.93700	0.10661	0.00000	0.0000	0
02/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.73700	0.73900	0.27137	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.92630	6.90190	0.35228	0.00000	0.0000	696
02/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.77700	0.80000	2.96010	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.82600	0.85000	2.90557	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.72700	0.75100	3.30124	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.00270	6.97780	0.35558	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17000	0.16200	4.70588	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.21700	0.23400	7.83410	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.15200	0.14400	5.26316	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.24900	0.26600	6.82731	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.19100	0.18200	4.71204	0.00000	0.0000	0
02/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.18800	0.20400	8.51064	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.07230	7.13450	0.87949	0.00000	0.0000	150
02/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.14500	0.18500	27.58621	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.12300	0.10100	17.88618	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12300	0.15500	26.01626	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15100	0.12100	19.86755	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.17500	0.21700	24.00000	0.00000	0.0000	0
02/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10300	0.08300	19.41748	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.17280	7.23600	0.88111	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.22400	0.25100	12.05357	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.30100	0.26500	11.96013	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20700	0.23100	11.59420	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.33400	0.29500	11.67665	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.24400	0.27500	12.70492	0.00000	0.0000	0
02/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27100	0.23900	11.80812	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>444,877</b>
<b>Option Open Interest</b>										<b>519,807</b>
<b>Total</b>										<b>964,684</b>