



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/12/2010

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
02/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.04920	6.98570	0.90081	7.01800	6.9750	261,549
02/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.90100	8.96400	0.70779	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.90100	6.96400	0.91291	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.90100	4.96400	1.28545	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.90100	2.96400	2.17166	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
02/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.90100	0.96400	6.99223	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13600	0.09000	33.82353	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.03700	0.05400	45.94595	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.09900	1.03600	5.73248	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.09900	2.03600	3.00143	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.09900	3.03600	2.03291	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.50100	1.56400	4.19720	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.95100	9.01400	0.70383	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.95100	7.01400	0.90634	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.95100	5.01400	1.27247	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
02/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.95100	3.01400	2.13487	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.10300	0.06300	38.83495	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05400	0.07700	42.59259	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.04900	0.98600	6.00572	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.04900	1.98600	3.07467	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
02/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.04900	2.98600	2.06625	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.00100	9.06400	0.69992	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.00100	7.06400	0.89987	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.00100	5.06400	1.25975	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.00100	3.06400	2.09930	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
02/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.00100	1.06400	6.29371	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.07400	0.04500	39.18919	0.00000	0.0000	7,034
02/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07500	0.10900	45.33333	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.99900	0.93600	6.30631	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.99900	1.93600	3.15158	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.99900	2.93600	2.10070	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.05100	9.11400	0.69606	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.05100	7.11400	0.89349	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.05100	5.11400	1.24728	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.05100	3.11400	2.06490	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.05100	1.11400	5.99429	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.05400	0.03100	42.59259	0.00000	0.0000	250
02/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10500	0.14500	38.09524	0.00000	0.0000	100
02/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.94900	0.88600	6.63857	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.94900	1.88600	3.23243	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.94900	2.88600	2.13632	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
02/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.95100	1.01400	6.62461	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.10100	9.16400	0.69223	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.10100	7.16400	0.88720	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
02/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.10100	5.16400	1.23505	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.10100	3.16400	2.03160	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
02/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.10100	1.16400	5.72207	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.03900	0.02100	46.15385	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.14000	0.18500	32.14286	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.89900	0.83600	7.00779	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.89900	1.83600	3.31754	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.89900	2.83600	2.17316	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.15100	9.21400	0.68845	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.15100	7.21400	0.88100	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.15100	5.21400	1.22306	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.15100	3.21400	1.99937	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.15100	1.21400	5.47350	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.02800	0.01400	50.00000	0.00000	0.0000	65,000
02/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.17900	0.22800	27.37430	0.00000	0.0000	3,500
02/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.84900	0.78600	7.42049	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.84900	1.78600	3.40725	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.84900	2.78600	2.21130	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.20100	9.26400	0.68471	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.20100	7.26400	0.87488	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.20100	5.26400	1.21131	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.20100	3.26400	1.96813	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
02/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.20100	1.26400	5.24563	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.01900	0.00900	52.63158	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.22000	0.27300	24.09091	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.79900	0.73600	7.88486	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
02/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.79900	1.73600	3.50195	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.79900	2.73600	2.25080	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.40100	9.46400	0.67014	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.40100	7.46400	0.85124	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.40100	5.46400	1.16645	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.40100	3.46400	1.85240	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.40100	1.46400	4.49679	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.40500	0.46600	15.06173	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.59900	0.53600	10.51753	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.59900	1.53600	3.93996	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.59900	2.53600	2.42401	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.35100	9.41400	0.67372	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.35100	7.41400	0.85703	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.35100	5.41400	1.17735	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.35100	3.41400	1.88004	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.35100	1.41400	4.66321	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	13,307
02/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.35700	0.41700	16.80672	0.00000	0.0000	48,000
02/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.64900	0.58600	9.70724	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.64900	1.58600	3.82050	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.64900	2.58600	2.37826	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
02/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.55100	1.61400	4.06190	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.45100	9.51400	0.66660	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
02/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.45100	7.51400	0.84552	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.45100	5.51400	1.15575	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.45100	3.51400	1.82556	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.45100	1.51400	4.34183	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	33,300
02/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.45400	0.51500	13.43612	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.55000	0.48600	11.63636	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.54900	1.48600	4.06714	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.54900	2.48600	2.47156	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.25100	1.31400	5.03597	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.80100	8.86400	0.71583	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.80100	6.86400	0.92633	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.80100	4.86400	1.31223	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.80100	2.86400	2.24920	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,644
02/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.80100	0.86400	7.86517	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.21500	0.16000	25.58140	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.19900	1.13600	5.25438	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.19900	2.13600	2.86494	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.19900	3.13600	1.96937	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.85100	8.91400	0.71178	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.85100	6.91400	0.91957	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.85100	4.91400	1.29870	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.85100	2.91400	2.20975	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
02/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.85100	0.91400	7.40306	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.17400	0.12300	29.31034	0.00000	0.0000	30,000
02/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.02500	0.03700	48.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.14900	1.08600	5.48303	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.14900	2.08600	2.93160	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.14900	3.08600	2.00064	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.25100	9.31400	0.68101	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.25100	7.31400	0.86885	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.25100	5.31400	1.19977	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.25100	3.31400	1.93787	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.26400	0.32000	21.21212	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.74900	0.68600	8.41121	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.74900	1.68600	3.60206	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.74900	2.68600	2.29174	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.30100	9.36400	0.67735	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.30100	7.36400	0.86290	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.30100	5.36400	1.18846	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.30100	3.36400	1.90851	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.30100	1.36400	4.84243	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	2,040
02/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.31000	0.36800	18.70968	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.69900	0.63600	9.01288	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.69900	1.63600	3.70806	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.69900	2.63600	2.33420	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.00100	8.06400	0.78740	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
02/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.00100	6.06400	1.04983	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.00100	4.06400	1.57461	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.00100	2.06400	3.14843	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.99900	3.93600	1.57539	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.05100	2.11400	3.07167	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
02/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.45100	2.51400	2.57038	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.15100	2.21400	2.92887	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.50100	2.56400	2.51899	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,423
02/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.75100	0.81400	8.38881	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.85100	1.91400	3.40357	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
02/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.55200	0.61400	11.23188	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,000
02/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.75100	1.81400	3.59794	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
02/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
02/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.65200	0.71400	9.50920	0.00000	0.0000	500
02/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.95100	2.01400	3.22911	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
02/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.50300	0.56500	12.32604	0.00000	0.0000	0
02/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	6,534
02/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.14460	7.07960	0.90978	7.12200	7.0675	78,353
02/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	33,350
02/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.90300	0.96200	6.53378	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	340
02/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.94900	1.00900	6.32244	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.85700	0.91500	6.76779	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.37700	1.44000	4.57516	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	30,000
02/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.35600	3.42100	1.93683	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
02/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32500	0.36500	12.30769	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.17000	0.14500	14.70588	0.00000	0.0000	33,350
02/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.28000	1.34300	4.92188	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02500	0.02300	8.00000	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
02/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.47200	0.52000	10.16949	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.11700	0.10000	14.52991	0.00000	0.0000	12,000
02/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.51100	0.56100	9.78474	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.10600	0.09100	14.15094	0.00000	0.0000	871
02/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.55200	0.60300	9.23913	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.09700	0.08300	14.43299	0.00000	0.0000	3,071
02/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.29100	0.33000	13.40206	0.00000	0.0000	3,000
02/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18600	0.16000	13.97849	0.00000	0.0000	7,500
02/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.20400	0.23200	13.72549	0.00000	0.0000	3,000
02/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.24900	0.21200	14.85944	0.00000	0.0000	4,780
02/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.39600	0.44000	11.11111	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14100	0.12000	14.89362	0.00000	0.0000	65
02/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.22900	0.26300	14.84716	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.22400	0.19300	13.83929	0.00000	0.0000	500
02/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.35900	0.40200	11.97772	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.15400	0.13200	14.28571	0.00000	0.0000	400
02/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.20400	0.17600	13.72549	0.00000	0.0000	0
02/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.25900	0.29600	14.28571	0.00000	0.0000	2,571
02/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.23440	7.16900	0.90401	7.16950	7.1620	19,829
02/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.24400	0.21700	11.06557	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.46000	0.49800	8.26087	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.22900	0.20400	10.91703	0.00000	0.0000	300
02/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.49500	0.53500	8.08081	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.25900	0.23200	10.42471	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.42500	0.46300	8.94118	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.64300	0.59100	8.08709	0.00000	0.0000	0
02/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.10900	0.12200	11.92661	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.32980	7.26400	0.89771	7.27550	7.2755	450
02/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.20100	0.18300	8.95522	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.92100	0.96900	5.21173	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19300	0.17600	8.80829	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.96300	1.01200	5.08827	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.21100	0.19200	9.00474	0.00000	0.0000	0
02/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.88100	0.92800	5.33485	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.42550	7.36030	0.87806	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.50600	0.46400	8.30040	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.43100	0.45400	5.33643	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.48300	0.44500	7.86749	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.45800	0.48500	5.89520	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.53100	0.48700	8.28625	0.00000	0.0000	0
02/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.40600	0.42700	5.17241	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.36390	9.30390	0.64076	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.66700	1.64400	1.37972	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50300	1.54000	2.46174	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.65000	1.62600	1.45455	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
02/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53600	1.57200	2.34375	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.68500	1.66200	1.36499	0.00000	0.0000	0
02/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47100	1.50800	2.51530	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.04920	6.98570	0.90081	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.10288	0.06347	38.30677	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.05368	0.07777	44.87705	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.07446	0.04491	39.68574	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.07526	0.10921	45.11028	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.13624	0.09039	33.65385	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.03704	0.05469	47.65119	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.14460	7.07960	0.90978	0.00000	0.0000	50
02/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.30460	0.26004	14.62902	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.16000	0.18044	12.77500	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.27605	0.23306	15.57327	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.18145	0.20346	12.13006	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.33488	0.28882	13.75418	0.00000	0.0000	0
02/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.14028	0.15922	13.50157	0.00000	0.0000	0
02/12/2010	£ / R 2010/12/13			Foreign Exchange Future	10.98440	10.87080	1.03419	10.91200	10.8725	22,008
02/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.91700	1.03000	12.32279	0.00000	0.0000	0
02/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.86800	0.98000	12.90323	0.00000	0.0000	0
02/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	50
02/12/2010	£ / R 2011/03/14			Foreign Exchange Future	11.12590	11.00970	1.04441	11.05600	11.0300	21,854
02/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.13600	0.10900	19.85294	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.81000	0.89900	10.98765	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.12700	0.10100	20.47244	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.85100	0.94100	10.57579	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.14500	0.11700	19.31034	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.76900	0.85700	11.44343	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.54200	0.61700	13.83764	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.21800	0.17700	18.80734	0.00000	0.0000	870
02/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.47500	1.58000	7.11864	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	870
02/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.97800	1.07300	9.71370	0.00000	0.0000	0
02/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.10400	0.08300	20.19231	0.00000	0.0000	150
02/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.25900	11.14070	1.05071	11.17550	11.1755	1,901
02/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.27700	0.24100	12.99639	0.00000	0.0000	0
02/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.86800	0.95000	9.44700	0.00000	0.0000	0
02/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.26500	0.23100	12.83019	0.00000	0.0000	0
02/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.90600	0.99000	9.27152	0.00000	0.0000	0
02/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.29000	0.25200	13.10345	0.00000	0.0000	0
02/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.83100	0.91100	9.62696	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.39940	11.27950	1.05181	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.53700	0.48500	9.68343	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.63800	0.70600	10.65831	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
02/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.51900	0.46800	9.82659	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.67000	0.73900	10.29851	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.55600	0.50200	9.71223	0.00000	0.0000	0
02/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.60700	0.67300	10.87315	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.39110	11.27090	1.05521	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.57800	0.52500	9.16955	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.83700	0.90400	8.00478	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.56100	0.51000	9.09091	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.87000	0.93900	7.93103	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.59500	0.54100	9.07563	0.00000	0.0000	0
02/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.80400	0.87000	8.20896	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08360	0.08310	0.59809	0.00000	0.0000	948
02/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00045	0.00031	31.11111	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00285	0.00321	12.63158	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01240	0.01290	4.03226	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00761	0.00711	6.57030	0.00000	0.0000	0
02/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08480	0.08430	0.58962	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00269	0.00249	7.43494	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00489	0.00519	6.13497	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00080	0.00073	8.75000	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01300	0.01343	3.30769	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00840	0.00797	5.11905	0.00000	0.0000	0
02/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00060	0.00067	11.66667	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.23670	9.18900	0.51642	9.18500	9.1640	10,065
02/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.96300	11.01100	0.43784	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.96300	9.01100	0.53553	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.96300	7.01100	0.68936	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.96300	5.01100	0.96716	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.96300	3.01100	1.61998	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.96300	2.01100	2.44524	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.96300	1.01100	4.98442	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10100	0.06800	32.67327	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06400	0.07900	23.43750	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.03700	0.98900	4.62874	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.81300	2.86100	1.70636	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	11.01300	11.06100	0.43585	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	9.01300	9.06100	0.53256	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	7.01300	7.06100	0.68444	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	5.01300	5.06100	0.95751	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	3.01300	3.06100	1.59310	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	2.01300	2.06100	2.38450	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	1.01300	1.06100	4.73840	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.07300	0.05000	31.50685	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.08600	0.11100	29.06977	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.98700	0.93900	4.86322	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.71300	11.76100	0.40980	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.71300	9.76100	0.49418	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.71300	7.76100	0.62233	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.71300	5.76100	0.84019	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.71300	3.76100	1.29276	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.71300	2.76100	1.76926	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.71300	1.76100	2.80210	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.71400	0.76100	6.58263	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.30000	0.25400	15.33333	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.61300	11.66100	0.41333	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.61300	9.66100	0.49932	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.61300	7.66100	0.63050	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.61300	5.66100	0.85516	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
02/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.61300	3.66100	1.32854	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.61300	2.66100	1.83697	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.61300	1.66100	2.97582	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	750
02/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.61400	0.66200	7.81759	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.39300	0.34600	11.95929	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.76300	10.81100	0.44597	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.76300	8.81100	0.54776	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.76300	6.81100	0.70974	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.76300	4.81100	1.00777	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.76300	2.81100	1.73724	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.76300	1.81100	2.72263	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.76400	0.81100	6.15183	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.25500	0.21000	17.64706	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.23700	1.18900	3.88036	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.86300	10.91100	0.44187	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.86300	8.91100	0.54158	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.86300	6.91100	0.69940	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.86300	4.91100	0.98705	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.86300	2.91100	1.67656	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.86300	1.91100	2.57649	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	375
02/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.86300	0.91100	5.56199	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.17200	0.13100	23.83721	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03500	0.04200	20.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.13700	1.08900	4.22164	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
02/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.16300	11.21100	0.42999	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.16300	9.21100	0.52385	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.16300	7.21100	0.67011	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.16300	5.21100	0.92969	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.16300	3.21100	1.51755	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.16300	2.21100	2.21914	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.16300	1.21100	4.12726	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.02900	0.01800	37.93103	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.19200	0.22900	19.27083	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.83700	0.78900	5.73477	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.31300	11.36100	0.42429	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.31300	9.36100	0.51541	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.31300	7.36100	0.65637	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.31300	5.36100	0.90344	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.31300	3.36100	1.44884	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.31300	2.36100	2.07523	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.31300	1.36100	3.65575	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.32300	0.36700	13.62229	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.68700	0.64000	6.84134	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.61300	10.66100	0.45228	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.61300	8.66100	0.55730	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.61300	6.66100	0.72584	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.61300	4.66100	1.04054	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
02/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.38700	1.33900	3.46071	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.66300	10.71100	0.45015	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.66300	8.71100	0.55408	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.66300	6.71100	0.72040	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.66300	4.71100	1.02938	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.66300	2.71100	1.80248	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.66300	1.71100	2.88635	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.66400	0.71100	7.07831	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.34600	0.29900	13.58382	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.33700	1.28900	3.59013	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.71300	10.76100	0.44805	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.71300	8.76100	0.55090	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.71300	6.76100	0.71503	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.71300	4.76100	1.01846	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.28700	1.23900	3.72960	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.06300	1.11100	4.51552	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
02/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.37000	0.41500	12.16216	0.00000	0.0000	750
02/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.05400	0.03600	33.33333	0.00000	0.0000	0
02/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.11700	0.14700	25.64103	0.00000	0.0000	1,125
02/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.35710	9.30760	0.52901	9.34100	9.3000	13,248
02/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.11900	0.10600	10.92437	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.56200	0.59800	6.40569	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.10900	0.09700	11.00917	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.60200	0.63900	6.14618	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.52300	0.55700	6.50096	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34200	0.37100	8.47953	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.19900	0.17900	10.05025	0.00000	0.0000	10,429

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
02/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.08600	1.13000	4.05157	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	14,937
02/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.18000	1.22500	3.81356	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	4,508
02/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.81400	0.85500	5.03686	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07100	0.06300	11.26761	0.00000	0.0000	100
02/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.16800	0.15000	10.71429	0.00000	0.0000	0
02/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.41100	0.44200	7.54258	0.00000	0.0000	3,000
02/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.47080	9.42030	0.53322	0.00000	0.0000	5,820
02/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.25500	0.23500	7.84314	0.00000	0.0000	0
02/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.58400	0.61500	5.30822	0.00000	0.0000	0
02/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.24200	0.22200	8.26446	0.00000	0.0000	0
02/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.62100	0.65200	4.99195	0.00000	0.0000	0
02/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.27000	0.24800	8.14815	0.00000	0.0000	0
02/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.54900	0.57800	5.28233	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.59210	9.54030	0.54003	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.43600	0.40600	6.88073	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.49400	0.51600	4.45344	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.41800	0.38800	7.17703	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.52600	0.54800	4.18251	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.45600	0.42400	7.01754	0.00000	0.0000	0
02/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.46400	0.48400	4.31034	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.71480	9.66400	0.52291	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.51300	0.48300	5.84795	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.59800	0.61900	3.51171	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.49500	0.46600	5.85859	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.63000	0.65200	3.49206	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.53100	0.50100	5.64972	0.00000	0.0000	0
02/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.56600	0.58700	3.71025	0.00000	0.0000	0
02/12/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.78460	6.76700	0.25941	0.00000	0.0000	15,400
02/12/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
02/12/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.13100	0.14600	11.45038	0.00000	0.0000	0
02/12/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.17400	0.19000	9.19540	0.00000	0.0000	0
02/12/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	200
02/12/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.79860	6.78060	0.26476	6.77550	6.7430	1,923
02/12/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21900	0.20600	5.93607	0.00000	0.0000	0
02/12/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.12000	0.12500	4.16667	0.00000	0.0000	0
02/12/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.18600	0.17400	6.45161	0.00000	0.0000	0
02/12/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.13700	0.14300	4.37956	0.00000	0.0000	0
02/12/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25300	0.24000	5.13834	0.00000	0.0000	0
02/12/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10400	0.10900	4.80769	0.00000	0.0000	0
02/12/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.80750	6.78840	0.28057	6.77000	6.7700	290
02/12/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31600	0.30300	4.11392	0.00000	0.0000	0
02/12/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.15900	0.16500	3.77358	0.00000	0.0000	0
02/12/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28200	0.27000	4.25532	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
02/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.17500	0.18200	4.00000	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.35000	0.33700	3.71429	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14300	0.14900	4.19580	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81310	6.79450	0.27300	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36800	0.35500	3.53261	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.20500	0.21100	2.92683	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.33500	0.32300	3.58209	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22200	0.22900	3.15315	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40200	0.38900	3.23383	0.00000	0.0000	0
02/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18900	0.19500	3.17460	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.43420	7.44510	0.14662	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.90000	0.90500	0.55556	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76600	0.76000	0.78329	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.87900	0.88300	0.45506	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.79500	0.78800	0.88050	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.92200	0.92700	0.54230	0.00000	0.0000	0
02/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.73800	0.73200	0.81301	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.92170	6.94240	0.29906	0.00000	0.0000	400
02/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.77800	0.75800	2.57069	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.82800	0.80800	2.41546	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.72800	0.70800	2.74725	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.00100	7.02110	0.28710	0.00000	0.0000	1,371
02/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14200	0.14500	2.11268	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.19100	0.17400	8.90052	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12400	0.12600	1.61290	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.22300	0.20500	8.07175	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16300	0.16600	1.84049	0.00000	0.0000	0
02/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.16200	0.14500	10.49383	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.01510	7.00120	0.19814	0.00000	0.0000	469
02/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12500	0.13200	5.60000	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
02/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06300	0.06700	6.34921	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.12080	7.10390	0.23733	0.00000	0.0000	40
02/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.17100	0.16400	4.09357	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.30000	0.31000	3.33333	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15500	0.14700	5.16129	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.33400	0.34300	2.69461	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.19000	0.18100	4.73684	0.00000	0.0000	0
02/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.26900	0.27700	2.97398	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
02/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,600.32000	13,503.69000	0.71050	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	100.70000	20.60000	79.54320	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.40000	16.90000	4125.00000	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	100.70000	20.60000	79.54320	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.40000	16.90000	4125.00000	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	100.70000	20.60000	79.54320	0.00000	0.0000	0
02/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.40000	16.90000	4125.00000	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,787.93000	13,688.61000	0.72034	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	194.70000	112.40000	42.27016	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	6.80000	23.80000	250.00000	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	194.70000	112.40000	42.27016	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	6.80000	23.80000	250.00000	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	194.70000	112.40000	42.27016	0.00000	0.0000	0
02/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	6.80000	23.80000	250.00000	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.05770	1.04850	0.86981	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.05800	0.04900	15.51724	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00030	0.00050	66.66667	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.01420	0.00870	38.73239	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00650	0.01020	56.92308	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.10770	0.09850	8.54225	0.00000	0.0000	0
02/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.07390	1.06440	0.88463	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04490	0.03890	13.36303	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02100	0.02450	16.66667	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02300	0.01930	16.08696	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04910	0.05490	11.81263	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.08080	0.07290	9.77723	0.00000	0.0000	0
02/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00690	0.00850	23.18841	0.00000	0.0000	0

Future Open Interest

455,968

Option Open Interest

600,979

Total

1,056,947