



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/02/2010

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
01/02/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.61330	7.62030	0.09194	7.64450	7.6285	270,896
01/02/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.88700	8.88000	0.07877	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.88700	6.88000	0.10164	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.63700	8.63000	0.08105	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.63700	6.63000	0.10547	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.67100	0.66000	1.63934	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.42200	0.42300	0.23697	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.36400	1.37100	0.51320	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.36300	2.37000	0.29623	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.36300	3.37000	0.20815	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.38700	8.38000	0.08346	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.63500	0.63900	0.62992	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	9,671
01/02/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.61400	1.62000	0.37175	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.61300	2.62000	0.26789	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.61300	3.62000	0.19374	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.43700	8.43000	0.08297	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.43700	6.43000	0.10875	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.56300	3.57000	0.19646	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
01/02/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.53700	8.53000	0.08200	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.53700	4.53000	0.15429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.50400	0.50600	0.39683	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.46400	1.47100	0.47814	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.46300	3.47000	0.20214	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.83700	8.83000	0.07921	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.83700	6.83000	0.10238	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.03700	9.03000	0.07746	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.03700	7.03000	0.09947	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.04800	1.03900	0.85878	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.96300	1.97000	0.35660	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.96300	2.97000	0.23625	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.98700	8.98000	0.07789	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.98700	6.98000	0.10019	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.93700	8.93000	0.07833	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.93700	6.93000	0.10091	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.73700	8.73000	0.08012	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.73700	6.73000	0.10390	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.78700	8.78000	0.07966	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.78700	6.78000	0.10314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.68700	8.68000	0.08058	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.68700	6.68000	0.10468	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
01/02/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.31400	1.32100	0.53272	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.31300	2.32000	0.30264	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.31300	3.32000	0.21129	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.58700	8.58000	0.08152	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.58700	6.58000	0.10627	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.48700	8.48000	0.08248	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.48700	6.48000	0.10791	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.98700	4.98000	0.14036	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.51300	3.52000	0.19926	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.62600	0.61500	1.75719	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.46200	0.46400	0.43290	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	5,110
01/02/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.41400	1.42100	0.49505	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.41300	2.42000	0.29010	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.41300	3.42000	0.20510	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.76300	0.75200	1.44168	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.34600	0.34600	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.26400	1.27100	0.55380	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.26300	2.27000	0.30932	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.26300	3.27000	0.21453	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.01600	1.02300	0.68898	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.01300	2.02000	0.34774	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.01300	3.02000	0.23233	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.27800	0.27600	0.71942	0.00000	0.0000	125

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
01/02/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.16500	1.17200	0.60086	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.16300	2.17000	0.32362	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.16300	3.17000	0.22131	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.80900	0.79900	1.23609	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.31100	0.31000	0.32154	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.09800	0.09000	8.16327	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.21300	2.22000	0.31631	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.21300	3.22000	0.21786	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.11500	1.12200	0.62780	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.11300	2.12000	0.33128	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.11300	3.12000	0.22486	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.43700	5.43000	0.12875	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.06600	1.07200	0.56285	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.06300	2.07000	0.33931	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.06300	3.07000	0.22853	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.58700	4.58000	0.15261	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.09700	1.08800	0.82042	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	1,147
01/02/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	562
01/02/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.91900	0.92500	0.65288	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.91300	1.92000	0.36592	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.91300	2.92000	0.24030	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.13100	0.12600	3.81679	0.00000	0.0000	4,010
01/02/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.26800	0.25600	4.47761	0.00000	0.0000	100
01/02/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.87000	0.87600	0.68966	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	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
01/02/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.86300	1.87000	0.37574	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.86300	2.87000	0.24450	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.44100	1.43300	0.55517	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.59000	0.59400	0.67797	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.56400	1.57000	0.38363	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.56300	2.57000	0.27312	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	9,000
01/02/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.33800	0.32600	3.55030	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.77400	0.78000	0.77519	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	5,000
01/02/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.76300	1.77000	0.39705	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.76300	2.77000	0.25335	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.29300	1.28400	0.69606	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.72700	0.73200	0.68776	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	670
01/02/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.71300	1.72000	0.40864	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.68100	0.68600	0.73421	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	500
01/02/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.66400	1.67000	0.36058	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.66300	2.67000	0.26286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.48700	5.48000	0.12757	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.48700	4.48000	0.15601	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.54600	0.55000	0.73260	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.51400	1.52100	0.46235	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.51300	2.52000	0.27855	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.38700	4.38000	0.15956	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.38300	0.38400	0.26110	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
01/02/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.78700	7.78000	0.08989	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.21500	1.22100	0.49383	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.71300	2.72000	0.25802	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.21300	4.22000	0.16615	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.03700	8.03000	0.08710	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.03700	5.03000	0.13897	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.96700	0.97400	0.72389	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.46300	2.47000	0.28421	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.96300	3.97000	0.17663	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.24600	0.24400	0.81301	0.00000	0.0000	8,029
01/02/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.13300	0.12400	6.76692	0.00000	0.0000	200
01/02/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	16,483
01/02/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.54000	1.53200	0.51948	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.63700	4.63000	0.15096	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.21700	0.21400	1.38249	0.00000	0.0000	15,890
01/02/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.15400	0.14400	6.49351	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.19000	0.18600	2.10526	0.00000	0.0000	238
01/02/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.17700	0.16600	6.21469	0.00000	0.0000	220
01/02/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.93800	1.93100	0.36120	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.83800	1.83100	0.38085	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.16800	0.16400	2.38095	0.00000	0.0000	279
01/02/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.20500	0.19400	5.36585	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	5,000
01/02/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.37500	0.36300	3.20000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.83700	4.83000	0.14472	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	5,000
01/02/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.49600	0.48400	2.41935	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.08700	5.08000	0.13761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.71600	0.70600	1.39665	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
01/02/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.73700	4.73000	0.14777	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.03800	2.03100	0.34347	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.07700	0.07200	6.49351	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.41400	0.40200	2.89855	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.78700	4.78000	0.14623	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	40
01/02/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.45400	0.44200	2.64317	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	279
01/02/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.58200	0.57000	2.06186	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.88700	4.88000	0.14324	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.48700	2.48000	0.28146	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.38700	2.38000	0.29326	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.28800	2.28000	0.34965	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.53800	0.52700	2.04461	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.28700	5.28000	0.13240	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.58700	2.58000	0.27058	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	15,890
01/02/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.90400	0.89400	1.10619	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.23700	5.23000	0.13366	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.85600	0.84600	1.16822	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.33700	5.33000	0.13116	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.95200	0.94200	1.05042	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.38700	5.38000	0.12994	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.78700	2.78000	0.25117	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.68700	2.68000	0.26051	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	1
01/02/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.00000	0.99000	1.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.15	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
01/02/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.53700	5.53000	0.12642	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.14500	1.13700	0.69869	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.03700	6.03000	0.11595	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.39100	1.38300	0.57513	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.63700	5.63000	0.12418	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.93700	2.93000	0.23834	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.24300	1.23500	0.64360	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.98700	5.98000	0.11692	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.73700	5.73000	0.12201	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.03700	3.03000	0.23049	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.34200	1.33400	0.59613	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.58700	5.58000	0.12529	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.88700	2.88000	0.24247	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.19400	1.18600	0.67002	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.88700	5.88000	0.11891	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.68900	1.68100	0.47365	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.78900	1.78100	0.44718	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.18700	6.18000	0.11314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.98800	1.98100	0.35211	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.38700	6.38000	0.10960	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.28700	4.28000	0.16328	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.18800	2.18000	0.36563	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.53700	6.53000	0.10708	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
01/02/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.43700	4.43000	0.15776	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.33700	4.33000	0.16140	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.28700	6.28000	0.11134	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.18700	4.18000	0.16718	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.08700	4.08000	0.17127	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.08800	2.08100	0.33525	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.33700	6.33000	0.11046	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.23700	4.23000	0.16521	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.13700	4.13000	0.16920	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.03700	4.03000	0.17340	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.93700	3.93000	0.17780	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.68700	5.68000	0.12309	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.98700	2.98000	0.23435	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.49000	1.48200	0.53691	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.78700	5.78000	0.12096	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.28700	3.28000	0.21296	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.18700	3.18000	0.21964	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.08700	3.08000	0.22676	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.59000	1.58200	0.50314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.83700	5.83000	0.11992	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.13700	3.13000	0.22314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.63900	1.63200	0.42709	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.93700	5.93000	0.11790	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.83700	3.83000	0.18243	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.73700	3.73000	0.18732	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.63700	3.63000	0.19247	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.53700	3.53000	0.19791	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
01/02/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.43700	3.43000	0.20367	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.33700	3.33000	0.20977	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.23700	3.23000	0.21625	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.73900	1.73100	0.46003	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.08700	6.08000	0.11500	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.98700	3.98000	0.17557	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.88700	3.88000	0.18009	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.78700	3.78000	0.18484	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.68700	3.68000	0.18986	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.58700	3.58000	0.19515	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.48700	3.48000	0.20075	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.88800	1.88100	0.37076	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.93700	4.93000	0.14179	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.83700	2.83000	0.24674	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.73700	2.73000	0.25575	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.63700	2.63000	0.26545	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.53700	2.53000	0.27592	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.43700	2.43000	0.28724	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
01/02/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.33800	2.33000	0.34217	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.13800	2.13000	0.37418	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
01/02/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.68700	4.68000	0.14935	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	27,500
01/02/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.23800	2.23000	0.35746	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.82700	3.82000	0.18291	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.38700	3.38000	0.20667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.98700	7.98000	0.08764	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.01300	4.02000	0.17443	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.93700	7.93000	0.08819	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.06300	4.07000	0.17229	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.08700	8.08000	0.08656	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.91300	3.92000	0.17889	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.18700	8.18000	0.08550	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.11500	0.11000	4.34783	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.30200	0.29000	3.97351	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.82200	0.82800	0.72993	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	12,000
01/02/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.81300	1.82000	0.38610	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.81300	2.82000	0.24884	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.81300	3.82000	0.18358	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.23700	8.23000	0.08498	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.23700	6.23000	0.11223	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.76300	3.77000	0.18602	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.28700	8.28000	0.08447	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.71300	3.72000	0.18853	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
01/02/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.83700	7.83000	0.08932	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.16300	4.17000	0.16815	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.88700	7.88000	0.08875	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.11300	4.12000	0.17019	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.13700	8.13000	0.08603	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.13700	6.13000	0.11406	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.86300	3.87000	0.18121	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.33700	8.33000	0.08396	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.66300	3.67000	0.19110	0.00000	0.0000	0
01/02/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.74540	7.75250	0.09167	7.78000	7.7800	39,386
01/02/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.15900	0.15500	2.51572	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.81400	0.80300	1.35135	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.40500	8.39800	0.08328	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.40500	6.39800	0.10929	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.59500	3.60300	0.22253	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.45500	8.44800	0.08279	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.45500	6.44800	0.10844	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.54500	3.55300	0.22567	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.55500	8.54800	0.08182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.85500	8.84800	0.07905	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.05500	9.04800	0.07731	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.05500	7.04800	0.09922	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.07000	3.06000	0.32573	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.75	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
01/02/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.00500	8.99800	0.07773	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.00500	6.99800	0.09993	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.02100	3.01100	0.33102	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.99900	2.00600	0.35018	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.99600	3.00300	0.23364	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.95500	8.94800	0.07817	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.95500	6.94800	0.10065	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.75500	8.74800	0.07995	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.80500	8.79800	0.07950	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.70500	8.69800	0.08041	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.70500	6.69800	0.10440	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.49600	0.49300	0.60484	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.20100	0.19100	4.97512	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.31200	1.31600	0.30488	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.29800	2.30400	0.26110	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.29600	3.30300	0.21238	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.60500	8.59800	0.08135	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.60500	6.59800	0.10598	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.40900	1.41400	0.35486	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.39700	2.40400	0.29203	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.39600	3.40300	0.20612	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.50500	8.49800	0.08230	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.62600	0.62400	0.31949	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.13100	0.12200	6.87023	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.50700	1.51200	0.33179	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01200	0.01000	16.66667	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
01/02/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.49500	3.50300	0.22890	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.55500	6.54800	0.10679	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.05700	5.04900	0.15820	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.17800	0.17400	2.24719	0.00000	0.0000	140
01/02/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.73300	0.72200	1.50068	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.59100	0.58900	0.33841	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.14600	0.13700	6.16438	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.45800	1.46300	0.34294	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.44700	2.45400	0.28606	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.44500	3.45300	0.23222	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.85500	0.84400	1.28655	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.10900	0.10500	3.66972	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.11400	1.10300	0.98743	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.85500	6.84800	0.10212	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.80500	6.79800	0.10287	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.81300	3.80300	0.26226	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.75500	6.74800	0.10363	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.11500	0.11100	3.47826	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.07000	1.05900	1.02804	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.07300	1.07600	0.27959	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.04900	2.05500	0.29283	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.04600	3.05300	0.22981	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.14200	0.13800	2.81690	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.89700	0.88600	1.22631	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.46700	0.46400	0.64240	0.00000	0.0000	100
01/02/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.22200	0.21200	4.50450	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.24800	2.25500	0.31139	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.24600	3.25300	0.21565	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.30600	5.29900	0.13193	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.31000	4.30100	0.20882	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.31700	3.30700	0.30148	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.13500	0.13100	2.96296	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.94000	0.92900	1.17021	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.43900	0.43600	0.68337	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.24400	0.23400	4.09836	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.21600	1.22000	0.32895	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.19800	2.20500	0.31847	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.19600	3.20300	0.21902	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.35600	5.34900	0.13069	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.35900	4.35100	0.18353	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.36700	3.35600	0.32670	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.12800	0.12400	3.12500	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.98300	0.97200	1.11902	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.16800	1.17200	0.34247	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.14800	2.15500	0.32588	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.14600	3.15300	0.22250	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.40600	5.39900	0.12949	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.41600	3.40600	0.29274	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.12100	0.11700	3.30579	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.02600	1.01500	1.07212	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.12100	1.12400	0.26762	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.09900	2.10500	0.28585	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.09600	3.10300	0.22610	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.55600	5.54900	0.12599	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.55800	4.55000	0.17552	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
01/02/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.56500	3.55500	0.28050	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.15900	1.14800	0.94909	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.31900	0.31600	0.94044	0.00000	0.0000	21,795
01/02/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.37400	0.36400	2.67380	0.00000	0.0000	200
01/02/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.98200	0.98400	0.20367	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.95000	1.95600	0.30769	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.94600	2.95300	0.23761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	450
01/02/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.40600	0.39600	2.46305	0.00000	0.0000	430
01/02/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.93900	0.94000	0.10650	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.90000	1.90700	0.36842	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.89600	2.90300	0.24171	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.65600	5.64900	0.12376	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.66400	3.65400	0.27293	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.24900	1.23800	0.88070	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.28400	0.28000	1.40845	0.00000	0.0000	55
01/02/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.43900	0.42800	2.50569	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.89600	0.89700	0.11161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.85100	1.85700	0.32415	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.84600	2.85300	0.24596	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.75600	5.74900	0.12161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.76300	3.75300	0.26575	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.95600	5.94800	0.13432	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.95700	4.94900	0.16139	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.96200	3.95200	0.25240	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.01700	0.01300	23.52941	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
01/02/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.97200	2.96100	0.37012	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.90600	5.89800	0.13546	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.90700	4.89900	0.16303	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.91200	3.90300	0.23006	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.69700	0.69600	0.14347	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.10200	0.09400	7.84314	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.60400	1.61000	0.37406	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.59700	2.60300	0.23104	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.85600	5.84800	0.13661	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.86300	3.85300	0.25887	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.87400	2.86300	0.38274	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.43200	1.42100	0.76816	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.22400	0.22000	1.78571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.57900	0.56800	1.89983	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.73500	0.73400	0.13605	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	200
01/02/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.65400	1.65900	0.30230	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.64600	2.65300	0.26455	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.70600	5.69900	0.12268	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.71400	3.70400	0.26925	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.26700	0.26400	1.12360	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.47200	0.46200	2.11864	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.85400	0.85500	0.11710	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.80100	1.80700	0.33315	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.79600	2.80300	0.25036	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.60600	5.59900	0.12487	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.60800	4.60000	0.17361	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
01/02/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.61500	3.60400	0.30429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.08900	0.08500	4.49438	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.29400	1.28300	0.85008	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.09800	0.09400	4.08163	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.20300	1.19200	0.91438	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.25600	5.24900	0.13318	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.26000	4.25100	0.21127	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.34000	1.32900	0.82090	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.81400	0.81300	0.12285	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.06900	0.06100	11.59420	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.75200	1.75800	0.34247	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.45600	5.44900	0.12830	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.46600	3.45600	0.28852	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	21,795
01/02/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.52500	1.51500	0.65574	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.66100	0.65900	0.30257	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.11600	0.10700	7.75862	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.55500	1.56100	0.38585	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.54700	2.55400	0.27483	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.11100	4.10200	0.21892	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.57200	1.56200	0.63613	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.08100	0.07700	4.93827	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.38600	1.37500	0.79365	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.55800	0.55600	0.35842	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.16300	0.15400	5.52147	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.75500	7.74800	0.09026	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.25500	6.24800	0.11191	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.75800	4.75000	0.16814	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.26800	3.25700	0.33660	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.26400	1.26800	0.31646	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
01/02/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.74600	2.75300	0.25492	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.24500	4.25300	0.18846	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.00500	7.99800	0.08745	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.50500	6.49800	0.10761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.51500	3.50500	0.28450	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.18800	0.18400	2.12766	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.69300	0.68200	1.58730	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.02600	1.02800	0.19493	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.49700	2.50400	0.28034	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.99500	4.00300	0.20025	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.61900	1.60900	0.61767	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.41200	0.40900	0.72816	0.00000	0.0000	390
01/02/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.26700	0.25700	3.74532	0.00000	0.0000	130
01/02/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.50900	4.50000	0.19960	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	21,978
01/02/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.16100	4.15100	0.24033	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	21,978
01/02/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.47900	1.46800	0.74375	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.06100	0.05800	4.91803	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.66600	1.65600	0.60024	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.38600	0.38400	0.51813	0.00000	0.0000	100
01/02/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.29100	0.28200	3.09278	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.45900	4.45000	0.20184	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.90500	1.89500	0.52493	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.80900	1.79900	0.55279	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.36200	0.35900	0.82873	0.00000	0.0000	600
01/02/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.31700	0.30700	3.15457	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.95300	1.94300	0.51203	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.85700	1.84700	0.53850	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
01/02/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.05600	0.05300	5.35714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.76100	1.75100	0.56786	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.33900	0.33600	0.88496	0.00000	0.0000	33
01/02/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.34400	0.33400	2.90698	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.80700	4.80000	0.14562	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.21100	0.20800	1.42180	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.61600	0.60600	1.62338	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.00700	4.99900	0.15978	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.92300	2.91200	0.37633	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.82500	2.81400	0.38938	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.72700	2.71600	0.40337	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.16800	0.16400	2.38095	0.00000	0.0000	1,900
01/02/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.77300	0.76200	1.42303	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.85700	4.85000	0.14412	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.77600	2.76500	0.39625	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.67800	2.66700	0.41075	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.20000	0.19600	2.00000	0.00000	0.0000	139
01/02/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.65500	0.64400	1.67939	0.00000	0.0000	4
01/02/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.70800	4.70000	0.16992	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.62900	2.61800	0.41841	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.53100	2.52100	0.39510	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.43400	2.42400	0.41085	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.33700	2.32700	0.42790	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.24100	2.23000	0.49085	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.14500	2.13500	0.46620	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.04900	2.03900	0.48804	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.23800	0.23400	1.68067	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.54300	0.53200	2.02578	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	26,596

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
01/02/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.40900	4.40100	0.18145	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	26,596
01/02/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.71400	1.70300	0.64177	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.65800	4.65000	0.17175	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.58000	2.56900	0.42636	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.48300	2.47200	0.44301	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.38600	2.37500	0.46102	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.19300	2.18200	0.50160	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.09700	2.08700	0.47687	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.00100	1.99100	0.49975	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.25200	0.24800	1.58730	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.50700	0.49600	2.16963	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.28900	2.27900	0.43687	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.95500	7.94800	0.08799	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.04500	4.05300	0.19778	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.00500	5.99800	0.11657	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.01200	4.00200	0.24925	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.05500	8.04800	0.08690	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.05500	6.04800	0.11561	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.06100	4.05200	0.22162	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.94500	3.95300	0.20279	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.20500	8.19800	0.08531	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.20500	6.19800	0.11281	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.21000	4.20100	0.21378	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.79500	3.80300	0.21080	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	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
01/02/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.10500	8.09800	0.08637	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.10500	6.09800	0.11466	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.89500	3.90300	0.20539	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.75500	9.74800	0.07176	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.15500	8.14800	0.08584	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.15500	6.14800	0.11373	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.84500	3.85300	0.20806	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.25500	8.24800	0.08480	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.74500	3.75300	0.21362	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.30500	8.29800	0.08429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.30500	6.29800	0.11102	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.77400	0.77300	0.12920	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.07900	0.07100	10.12658	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.70300	1.70900	0.35232	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.69600	2.70300	0.25964	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.69500	3.70300	0.21651	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.85500	7.84800	0.08912	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.14500	4.15300	0.19300	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.90500	7.89800	0.08855	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.09500	4.10300	0.19536	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.35500	8.34800	0.08378	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.35500	6.34800	0.11015	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.64500	3.65300	0.21948	0.00000	0.0000	0
01/02/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.87660	7.88400	0.09395	0.00000	0.0000	6,736

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
01/02/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.97400	7.96700	0.08779	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.98400	5.97500	0.15040	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.00800	3.99900	0.22455	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.07900	2.07000	0.43290	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.10200	1.10400	0.18149	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.03600	2.04300	0.34381	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.02900	3.03600	0.23110	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.02700	4.03400	0.17383	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.92400	7.91700	0.08834	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.93500	5.92500	0.16849	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.95900	3.95000	0.22733	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.10900	0.10700	1.83486	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.03200	2.02300	0.44291	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.49200	0.49100	0.20325	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.41500	0.40700	1.92771	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.14500	1.14800	0.26201	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.08600	2.09200	0.28763	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.07900	3.08600	0.22735	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.07700	4.08400	0.17169	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.46900	0.46800	0.21322	0.00000	0.0000	409
01/02/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.44200	0.43400	1.80995	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.02400	8.01700	0.08724	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.03400	6.02500	0.14915	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.05700	4.04800	0.22184	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.12600	2.11700	0.42333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.44800	0.44700	0.22321	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
01/02/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.47100	0.46300	1.69851	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.05900	1.06000	0.09443	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.98700	1.99400	0.35229	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.97900	2.98600	0.23498	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.97700	3.98400	0.17601	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.07400	8.06700	0.08670	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.08300	6.07400	0.14795	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.10600	4.09700	0.21919	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.17300	2.16300	0.46019	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.42900	0.42800	0.23310	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.50200	0.49400	1.59363	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.01900	1.02100	0.19627	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.93800	1.94500	0.36120	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.92900	2.93600	0.23899	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.92700	3.93400	0.17825	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.17400	8.16700	0.08564	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.18200	6.17400	0.12941	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.20400	4.19500	0.21408	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.26600	2.25700	0.39718	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.39400	0.39200	0.50761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.56700	0.55800	1.58730	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.94300	0.94300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.11600	0.10900	6.03448	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.84100	1.84800	0.38023	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.83000	2.83700	0.24735	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.82700	3.83500	0.20904	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	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
01/02/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.22400	8.21700	0.08512	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.23200	6.22300	0.14442	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.25300	4.24400	0.21162	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.09000	0.08800	2.22222	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.31300	2.30400	0.38911	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.37700	0.37600	0.26525	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.60000	0.59200	1.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.90600	0.90600	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12900	0.12200	5.42636	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.79300	1.79900	0.33463	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.78000	2.78700	0.25180	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.77700	3.78500	0.21181	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.27400	8.26700	0.08460	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.28100	6.27300	0.12737	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.30200	4.29300	0.20921	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.36000	2.35100	0.38136	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.36200	0.36000	0.55249	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.63500	0.62600	1.41732	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.87000	0.87000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.14300	0.13600	4.89510	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.74500	1.75100	0.34384	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.73000	2.73700	0.25641	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.72700	3.73500	0.21465	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.42400	8.41700	0.08310	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.43000	6.42200	0.12442	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.45000	4.44000	0.22472	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.07900	0.07700	2.53165	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.50200	2.49300	0.35971	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.76800	0.76800	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
01/02/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.19100	0.18400	3.66492	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.60200	1.60800	0.37453	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.58100	2.58800	0.27121	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.57800	3.58500	0.19564	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.37400	8.36700	0.08359	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.38100	6.37200	0.14104	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.40000	4.39100	0.20455	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.08200	0.08000	2.43902	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.45500	2.44600	0.36660	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.33300	0.33100	0.60060	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.70600	0.69700	1.27479	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.80100	0.80100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.17400	0.16700	4.02299	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.65000	1.65500	0.30303	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.63100	2.63800	0.26606	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.62700	3.63500	0.22057	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.52400	8.51700	0.08212	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.52900	6.52100	0.12253	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.54800	4.53900	0.19789	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.59800	2.58800	0.38491	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.29400	0.29200	0.68027	0.00000	0.0000	585
01/02/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.81700	0.80800	1.10159	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.70500	0.70400	0.14184	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.22800	0.22000	3.50877	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.50800	1.51300	0.33156	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.48200	2.48900	0.28203	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.47800	3.48500	0.20127	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.31900	0.31700	0.62696	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.74200	0.73300	1.21294	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
01/02/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.82400	7.81700	0.08947	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.83500	5.82600	0.15424	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.86000	3.85100	0.23316	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.93900	1.93000	0.46416	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.53900	0.53800	0.18553	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.36200	0.35400	2.20994	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.23300	1.23700	0.32441	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.05600	0.05300	5.35714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.18400	2.19100	0.32051	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.17800	3.18600	0.25173	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.17700	4.18400	0.16758	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.87400	7.86700	0.08890	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.88500	5.87600	0.15293	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.90900	3.90000	0.23024	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.98500	1.97600	0.45340	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.51500	0.51400	0.19417	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.38800	0.38000	2.06186	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.18900	1.19200	0.25231	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.13500	2.14200	0.32787	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.12900	3.13600	0.22371	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.12700	4.13400	0.16961	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.12400	8.11700	0.08616	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.13300	6.12400	0.14675	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.15500	4.14600	0.21661	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.09600	0.09400	2.08333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.21900	2.21000	0.40559	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.41100	0.41000	0.24331	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
01/02/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.53400	0.52600	1.49813	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.98000	0.98200	0.20408	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.10300	0.09800	4.85437	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.89000	1.89600	0.31746	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.87900	2.88700	0.27787	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.87700	3.88500	0.20635	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.32400	8.31700	0.08409	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.33100	6.32300	0.12636	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.35100	4.34200	0.20685	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.08500	0.08200	3.52941	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.40800	2.39800	0.41528	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.67000	0.66100	1.34328	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.83500	0.83500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.15800	0.15100	4.43038	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.69700	1.70300	0.35357	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.68000	2.68700	0.26119	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.67700	3.68500	0.21757	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.47400	8.46700	0.08261	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.48000	6.47200	0.12346	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.49900	4.49000	0.20004	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.55000	2.54100	0.35294	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.30600	0.30400	0.65359	0.00000	0.0000	3,000
01/02/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.77900	0.77000	1.15533	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.73600	0.73500	0.13587	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.20900	0.20100	3.82775	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.55500	1.56000	0.32154	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.53100	2.53800	0.27657	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.52800	3.53500	0.19841	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.57300	1.56300	0.63573	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.43900	1.43000	0.62543	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.93300	0.92400	0.96463	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.26000	0.25800	0.76923	0.00000	0.0000	500
01/02/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.05500	1.04500	0.94787	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.23200	0.22900	1.29310	0.00000	0.0000	3,000
01/02/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.17200	0.17000	1.16279	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.39500	1.38600	0.64516	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.18500	0.18200	1.62162	0.00000	0.0000	0
01/02/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.30800	1.29800	0.76453	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.00730	8.01470	0.09242	0.00000	0.0000	493
01/02/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.95900	7.95000	0.11308	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.97700	5.96800	0.15058	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07200	0.07000	2.77778	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.01500	4.00500	0.24907	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.17400	0.17300	0.57471	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.11700	2.10800	0.42513	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.58000	0.58100	0.17241	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.52300	0.51600	1.33843	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.17700	1.17900	0.16992	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12000	0.11400	5.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.07400	2.08000	0.28930	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.06300	3.07000	0.22853	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.05800	4.06600	0.19714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.38600	0.38500	0.25907	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.92900	0.92000	0.96878	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.00900	7.99900	0.12486	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.02700	6.01700	0.16592	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.06400	4.05400	0.24606	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.17000	0.16800	1.17647	0.00000	0.0000	300
01/02/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.16300	2.15300	0.46232	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.13700	1.13900	0.17590	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.13000	0.12400	4.61538	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.02500	2.03100	0.29630	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01800	0.01600	11.11111	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
01/02/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.01400	3.02100	0.23225	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.00900	4.01600	0.17461	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.05800	8.04900	0.11169	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.07600	6.06600	0.16458	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.11200	4.10300	0.21887	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.16500	0.16400	0.60606	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.20800	2.19900	0.40761	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.54000	0.54100	0.18519	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.58300	0.57600	1.20069	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.10000	1.10200	0.18182	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14300	0.13700	4.19580	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.97700	1.98300	0.30349	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.96400	2.97100	0.23617	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.95900	3.96600	0.17681	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.10800	8.09900	0.11100	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.12500	6.11600	0.14694	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.16100	4.15100	0.24033	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.16100	0.16000	0.62112	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.25400	2.24500	0.39929	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.52200	0.52200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.61500	0.60700	1.30081	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.06400	1.06600	0.18797	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15700	0.15100	3.82166	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.92900	1.93600	0.36288	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.91400	2.92100	0.24022	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.90900	3.91600	0.17907	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.55900	0.56000	0.17889	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.55200	0.54500	1.26812	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.15800	8.14800	0.12258	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.03200	0.03000	6.25000	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
01/02/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.17500	6.16500	0.16194	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.20900	4.20000	0.21383	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.15700	0.15500	1.27389	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.30000	2.29000	0.43478	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.50400	0.50400	0.00000	0.00000	0.0000	4,400
01/02/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.64700	0.63900	1.23648	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.02800	1.03000	0.19455	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.17100	0.16500	3.50877	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.88200	1.88800	0.31881	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.86500	2.87200	0.24433	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.85900	3.86600	0.18139	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.20700	8.19800	0.10966	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.22400	6.21400	0.16067	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.25800	4.24800	0.23485	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.15300	0.15100	1.30719	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.34600	2.33600	0.42626	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.48700	0.48700	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.68000	0.67200	1.17647	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.99400	0.99600	0.20121	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.18700	0.18100	3.20856	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.83500	1.84100	0.32698	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.81500	2.82200	0.24867	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.80900	3.81600	0.18378	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.25700	8.24700	0.12111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.27300	6.26400	0.14347	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.30600	4.29700	0.20901	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.14900	0.14700	1.34228	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.39200	2.38200	0.41806	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.47100	0.47100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.71400	0.70600	1.12045	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.96100	0.96200	0.10406	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.20400	0.19700	3.43137	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
01/02/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.78900	1.79400	0.27949	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.76600	2.77300	0.25307	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.75900	3.76700	0.21282	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.45500	8.44600	0.10645	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.47100	6.46100	0.15454	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.50100	4.49200	0.19996	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.13400	0.13300	0.74627	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.57700	2.56800	0.34924	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.41200	0.41200	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.85500	0.84700	0.93567	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.83500	0.83600	0.11976	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.27800	0.27100	2.51799	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.60500	1.61000	0.31153	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.56700	2.57400	0.27269	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.56000	3.56700	0.19663	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.40600	8.39600	0.11896	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.42100	6.41200	0.14017	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06000	0.05800	3.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.45300	4.44300	0.22457	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.53100	2.52200	0.35559	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.42600	0.42600	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81900	0.81100	0.97680	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.86500	0.86600	0.11561	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.25800	0.25100	2.71318	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.65000	1.65600	0.36364	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.61700	2.62400	0.26748	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.61000	3.61700	0.19391	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.37300	0.37300	0.00000	0.00000	0.0000	117
01/02/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.96600	0.95800	0.82816	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.01200	0.01100	8.33333	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
01/02/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.50500	8.49600	0.10582	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.52000	6.51100	0.13804	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.55000	4.54100	0.19780	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.13100	0.13000	0.76336	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.62400	2.61500	0.34299	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.39800	0.39800	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.89100	0.88300	0.89787	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.80600	0.80700	0.12407	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29900	0.29200	2.34114	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.56000	1.56500	0.32051	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.51800	2.52500	0.27800	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.51000	3.51800	0.22792	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.45500	0.45500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.74800	0.74000	1.06952	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.86000	7.85000	0.12723	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.87800	5.86900	0.15311	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.91700	3.90800	0.22977	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.18200	0.18100	0.54945	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.02500	2.01600	0.44444	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.62500	0.62500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.46800	0.46000	1.70940	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.25800	1.26100	0.23847	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.17200	2.17900	0.32228	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.16200	3.17000	0.25300	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.15800	4.16500	0.16835	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.90900	7.90000	0.11379	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.92800	5.91800	0.16869	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.96600	3.95700	0.22693	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.17800	0.17700	0.56180	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.07100	2.06200	0.43457	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
01/02/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.60200	0.60300	0.16611	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.49500	0.48800	1.41414	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.21700	1.22000	0.24651	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11000	0.10500	4.54545	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.12300	2.13000	0.32972	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.11300	3.12000	0.22486	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.10800	4.11600	0.19474	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.30600	8.29700	0.10836	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.32300	6.31300	0.15815	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.35500	4.34600	0.20666	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.14500	0.14400	0.68966	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.43800	2.42900	0.36916	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.92800	0.92900	0.10776	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.22100	0.21400	3.16742	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.74200	1.74800	0.34443	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.71600	2.72300	0.25773	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.71000	3.71700	0.18868	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.35600	8.34700	0.10771	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.37200	6.36300	0.14124	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.40400	4.39400	0.22707	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.48400	2.47500	0.36232	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.44000	0.44000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.78300	0.77500	1.02171	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.89600	0.89800	0.22321	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23900	0.23300	2.51046	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.69600	1.70200	0.35377	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03900	0.03700	5.12821	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.66700	2.67300	0.22497	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.66000	3.66700	0.19126	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.02200	0.02100	4.54545	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
01/02/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.06500	7.05600	0.12739	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.08900	5.08000	0.17685	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.10200	0.10000	1.96078	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.14500	3.13500	0.31797	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.28200	0.28100	0.35461	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.32500	1.31600	0.67925	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.95700	4.96500	0.16139	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.36700	1.35800	0.65838	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.27400	0.27300	0.36496	0.00000	0.0000	330
01/02/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.21900	0.21800	0.45662	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.71200	1.70300	0.52570	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.25800	0.25800	0.00000	0.00000	0.0000	0
01/02/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.45100	1.44300	0.55134	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15			Foreign Exchange Future	12.21170	12.13870	0.59779	12.15050	12.1265	11,716
01/02/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	9.78800	9.86100	0.74581	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	7.78800	7.86100	0.93734	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	5.78800	5.86100	1.26123	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	3.78900	3.86100	1.90024	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	1.80300	1.87100	3.77149	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.06800	0.05000	26.47059	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	0.85600	0.91100	6.42523	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.37300	0.31600	15.28150	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.16100	0.17700	9.93789	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.22000	1.14700	5.98361	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.21300	2.14000	3.29869	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	9.93800	10.01100	0.73455	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	7.93800	8.01100	0.91963	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	5.93800	6.01100	1.22937	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	3.93900	4.01100	1.82788	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	1.95100	2.01900	3.48539	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.05300	0.03800	28.30189	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
01/02/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	0.99100	1.04900	5.85267	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.28600	0.23600	17.48252	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.22400	0.24700	10.26786	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	1.07300	1.00000	6.80336	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	2.06300	1.99000	3.53854	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	9.88800	9.96100	0.73827	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	7.88800	7.96100	0.92546	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	5.88800	5.96100	1.23981	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	3.88900	3.96100	1.85138	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	1.90100	1.97000	3.62967	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.05800	0.04200	27.58621	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	0.94600	1.00300	6.02537	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.31300	0.26100	16.61342	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.20100	0.22200	10.44776	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	1.12200	1.04900	6.50624	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	2.11300	2.04000	3.45480	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	3.06200	2.98900	2.38406	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.28800	9.36100	0.78596	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.28800	7.36100	1.00165	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.13800	9.21100	0.79886	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.13800	7.21100	1.02270	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.13800	5.21100	1.42079	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.14000	3.21200	2.29299	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.03900	0.02700	30.76923	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.17700	1.23800	5.18267	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.20300	0.16400	19.21182	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.34100	0.37500	9.97067	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.88500	0.81400	8.02260	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.02300	0.02500	8.69565	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
01/02/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.86400	1.79100	3.91631	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.86200	2.78900	2.55066	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	8.98800	9.06100	0.81219	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	6.98800	7.06100	1.04465	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	4.98800	5.06100	1.46351	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	2.99000	3.06200	2.40803	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.04900	0.03500	28.57143	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.03700	1.09600	5.68949	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.26000	0.21600	16.92308	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.24800	0.27700	11.69355	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	1.02500	0.95200	7.12195	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	2.01400	1.94000	3.67428	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	3.01200	2.93900	2.42364	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.03800	9.11100	0.80770	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.03800	7.11100	1.03723	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.03800	5.11100	1.44899	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.04000	3.11200	2.36842	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.04500	0.03200	28.88889	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.08300	1.14300	5.54017	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.24000	0.19700	17.91667	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.27800	0.30800	10.79137	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.97800	0.90600	7.36196	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.96400	1.89000	3.76782	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.96200	2.88900	2.46455	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.18800	9.26100	0.79451	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.18800	7.26100	1.01558	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.18800	5.26100	1.40709	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.19000	3.26200	2.25705	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.03600	0.02500	30.55556	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.22400	1.28600	5.06536	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.18600	0.15000	19.35484	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.37400	0.41100	9.89305	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.84000	0.76900	8.45238	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.81400	1.74100	4.02426	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.81200	2.73900	2.59602	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.43800	9.51100	0.77347	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.43800	7.51100	0.98145	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.58800	9.66100	0.76137	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.58800	7.66100	0.96205	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	9.83800	9.91100	0.74202	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	7.83800	7.91100	0.93136	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	5.83800	5.91100	1.25043	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	3.83900	3.91100	1.87549	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.06200	0.04600	25.80645	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	0.90000	0.95700	6.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.34200	0.28800	15.78947	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.18000	0.19900	10.55556	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	1.17100	1.09800	6.23399	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	2.16300	2.09000	3.37494	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.73800	9.81100	0.74964	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.73800	7.81100	0.94340	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.68800	9.76100	0.75351	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.68800	7.76100	0.94953	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
01/02/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.63800	9.71100	0.75742	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.63800	7.71100	0.95575	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.53800	9.61100	0.76536	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.53800	7.61100	0.96843	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.38800	9.46100	0.77759	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.38800	7.46100	0.98809	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.33800	9.41100	0.78175	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.33800	7.41100	0.99482	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.23800	9.31100	0.79021	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.23800	7.31100	1.00857	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.23800	5.31100	1.39366	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.23900	3.31200	2.25378	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.03300	0.02300	30.30303	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.27100	1.33400	4.95673	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.17100	0.13700	19.88304	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.40900	0.44800	9.53545	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.79500	0.72500	8.80503	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.76500	1.69100	4.19263	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.76200	2.68900	2.64301	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.08800	9.16100	0.80326	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.08800	7.16100	1.02991	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.08800	5.16100	1.43475	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.08800	4.16100	1.78571	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.09000	3.16200	2.33010	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.01000	0.00600	40.00000	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
01/02/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.09800	2.16700	3.28885	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.13000	1.19100	5.39823	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.22000	0.18000	18.18182	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.30800	0.34100	10.71429	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.93100	0.85900	7.73362	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.91400	1.84100	3.81400	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.91200	2.83900	2.50687	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	1.85200	1.92000	3.67171	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.68800	5.76100	1.28340	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.68800	4.76100	1.55717	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.68900	3.76100	1.95175	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.69200	2.76300	2.63744	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.70500	1.77300	3.98827	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.08000	0.06000	25.00000	0.00000	0.0000	11,630
01/02/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	0.76800	0.82100	6.90104	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.43800	0.37800	13.69863	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.12600	0.13900	10.31746	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.31900	1.24500	5.61031	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.31300	2.23900	3.19931	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.43800	5.51100	1.34241	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.43800	4.51100	1.64489	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.43900	3.51200	2.12271	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.44300	2.51400	2.90626	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.46300	1.52800	4.44293	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.12200	0.09500	22.13115	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.56000	0.60600	8.21429	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.62500	0.55800	10.72000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.06300	0.06900	9.52381	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
01/02/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.56600	1.49200	4.72542	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.56200	2.48900	2.84934	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.53800	5.61100	1.31817	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.53800	4.61100	1.60864	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.53900	3.61200	2.06273	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.54300	2.61400	2.79198	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.55900	1.62500	4.23348	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.10300	0.07900	23.30097	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.64100	0.69000	7.64431	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.54600	0.48200	11.72161	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.08400	0.09300	10.71429	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.46700	1.39300	5.04431	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.46200	2.38900	2.96507	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.33800	5.41100	1.36755	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.33800	4.41100	1.68280	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.33900	3.41200	2.18628	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.34400	2.41500	3.02901	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.36700	1.43100	4.68178	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.14400	0.11400	20.83333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.48200	0.52500	8.92116	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.70800	0.63900	9.74576	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.66500	1.59200	4.38438	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.66200	2.58900	2.74230	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.63800	5.71100	1.29479	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.63800	4.71100	1.57395	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.63900	3.71200	2.00605	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.64200	2.71300	2.68736	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.65700	1.72300	3.98310	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.08700	0.06600	24.13793	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.72500	0.77700	7.17241	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.47300	0.41100	13.10782	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.11100	0.12200	9.90991	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.36800	1.29400	5.40936	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.36200	2.28900	3.09060	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.73800	5.81100	1.27222	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.73800	4.81100	1.54073	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.73900	3.81100	1.92565	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.74100	2.81300	2.62678	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.75400	1.82200	3.87685	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.07400	0.05500	25.67568	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	0.81200	0.86600	6.65025	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.40500	0.34600	14.56790	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.14300	0.15700	9.79021	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.26900	1.19600	5.75256	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.26300	2.19000	3.22581	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.58800	5.66100	1.30637	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.58800	4.66100	1.59111	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.58900	3.66200	2.03399	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.59200	2.66400	2.77778	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.60800	1.67400	4.10448	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.09400	0.07200	23.40426	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.68200	0.73300	7.47801	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.50900	0.44500	12.57367	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.09700	0.10600	9.27835	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
01/02/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.41700	1.34400	5.15173	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.41200	2.33900	3.02653	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.48800	5.56100	1.33017	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.48800	4.56100	1.62656	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.48900	3.56200	2.09229	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	11,630
01/02/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.49300	2.56400	2.84797	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.51100	1.57700	4.36797	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.11200	0.08600	23.21429	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.60000	0.64700	7.83333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.58500	0.51900	11.28205	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.07300	0.08000	9.58904	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.51600	1.44300	4.81530	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.51200	2.43900	2.90605	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.38800	5.46100	1.35486	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.38800	4.46100	1.66363	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.38900	3.46200	2.15403	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.39400	2.46500	2.96575	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.41500	1.47900	4.52297	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.13300	0.10400	21.80451	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.52100	0.56500	8.44530	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.66600	0.59800	10.21021	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.05400	0.05900	9.25926	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.61600	1.54200	4.57921	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.61200	2.53900	2.79479	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.28800	5.36100	1.38048	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.28800	4.36100	1.70243	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.28900	3.36200	2.21952	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.29500	2.36500	3.05011	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.15700	0.12500	20.38217	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.44500	0.48600	9.21348	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.75100	0.68100	9.32091	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.71500	1.64100	4.31487	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.71200	2.63900	2.69174	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.03100	0.02100	32.25806	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.31900	1.38200	4.77635	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.38800	8.46100	0.87029	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.38800	6.46100	1.14277	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.61200	3.53900	2.02104	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.28800	8.36100	0.88079	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.28800	6.36100	1.16094	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.71200	3.63900	1.96659	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.33800	8.41100	0.87551	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.33800	6.41100	1.15178	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.66200	3.58900	1.99345	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.58800	8.66100	0.85002	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.58800	6.66100	1.10808	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.41200	3.33900	2.13951	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.68800	8.76100	0.84024	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.68800	6.76100	1.09151	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.31200	3.23900	2.20411	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.63800	8.71100	0.84510	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
01/02/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.63800	6.71100	1.09973	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.36200	3.28900	2.17133	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.73800	8.81100	0.83543	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.73800	6.81100	1.08341	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.26200	3.18900	2.23789	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	8.88800	8.96100	0.82133	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	6.88800	6.96100	1.05981	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	4.88800	4.96100	1.49345	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	2.89100	2.96300	2.49049	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	3.11200	3.03900	2.34576	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	8.93800	9.01100	0.81674	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	6.93800	7.01100	1.05218	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	4.93800	5.01100	1.47833	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	2.94000	3.01200	2.44898	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	8.83800	8.91100	0.82598	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	6.83800	6.91100	1.06756	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	4.83800	4.91100	1.50889	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	2.84100	2.91300	2.53432	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	3.16200	3.08900	2.30867	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.13800	8.21100	0.89703	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.13800	6.21100	1.18931	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.13800	4.21100	1.76414	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00900	0.00600	33.33333	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
01/02/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.14700	2.21700	3.26036	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.86200	3.78900	1.89021	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.26200	4.18900	1.71281	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	3.21200	3.13900	2.27273	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	4.21200	4.13900	1.73314	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.36200	4.28900	1.67354	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	4.16200	4.08900	1.75396	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.43800	8.51100	0.86513	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.43800	6.51100	1.13389	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.56200	3.48900	2.04941	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	4.06200	3.98900	1.79714	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	7.98800	8.06100	0.91387	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	5.98800	6.06100	1.21910	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	3.98800	4.06100	1.83049	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.00000	2.06800	3.40000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	4.01200	3.93900	1.81954	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.23800	8.31100	0.88614	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.23800	6.31100	1.17025	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.23800	4.31100	1.72251	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.24600	2.31600	3.11665	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.76200	3.68900	1.94046	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.48800	8.56100	0.86004	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.48800	6.56100	1.12515	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
01/02/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.51200	3.43900	2.07859	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.18800	8.26100	0.89155	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.18800	6.26100	1.17970	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.18800	4.26100	1.74308	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.19600	2.26600	3.18761	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.81200	3.73900	1.91501	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.53800	8.61100	0.85500	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.53800	6.61100	1.11655	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.46200	3.38900	2.10861	0.00000	0.0000	0
01/02/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14			Foreign Exchange Future	12.41570	12.34120	0.60005	0.00000	0.0000	12,363
01/02/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.63400	9.70900	0.77849	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.63600	7.71000	0.96909	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	9.93400	10.00900	0.75498	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	7.93600	8.01000	0.93246	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.43400	9.50900	0.79500	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.43600	7.51100	1.00861	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.44100	5.51500	1.36004	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.47900	3.54600	1.92584	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.28400	9.35900	0.80784	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.28600	7.36100	1.02937	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.29300	5.36600	1.37918	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.04900	0.04100	16.32653	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.33300	3.40000	2.01020	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.18400	9.25900	0.81664	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
01/02/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.18600	7.26100	1.04370	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.19400	0.17000	12.37113	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.37800	1.42900	3.70102	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.41700	0.37100	11.03118	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.60100	0.63000	4.82529	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.84400	1.76800	4.12148	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.82400	2.74900	2.65581	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	8.98500	9.05900	0.82359	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	6.98600	7.06100	1.07358	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.03500	9.10900	0.81904	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.03600	7.11100	1.06595	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.47100	0.42100	10.61571	0.00000	0.0000	8,032
01/02/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.50500	0.53000	4.95050	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	1.07900	1.00600	6.76552	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.11300	0.11500	1.76991	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.98700	1.91200	3.77453	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.97300	2.89700	2.55634	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.48400	9.55900	0.79081	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.49100	5.56500	1.34766	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.52800	3.59500	1.89909	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.68400	9.75900	0.77447	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.68600	7.76000	0.96279	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.69000	5.76300	1.28295	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	9.83400	9.90900	0.76266	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	7.83600	7.91000	0.94436	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.56300	0.50500	10.30195	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.39700	0.41400	4.28212	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.24700	1.17100	6.09463	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
01/02/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	2.18200	2.10700	3.43721	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	9.88400	9.95900	0.75880	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	7.88600	7.96000	0.93837	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.20400	1.12700	6.39535	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.08800	0.08600	2.27273	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	2.13300	2.05700	3.56306	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	9.78400	9.85900	0.76656	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	7.78600	7.86000	0.95042	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.13100	0.11400	12.97710	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	1.91500	1.97300	3.02872	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.26100	0.22900	12.26054	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.04500	1.08800	4.11483	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.58900	0.52900	10.18676	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.37300	0.38800	4.02145	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.29100	1.21500	5.88691	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.23100	2.15600	3.36172	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.73400	9.80900	0.77050	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.73900	5.81300	1.28942	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.77200	3.84000	1.80276	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.58400	9.65900	0.78255	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.58600	7.66000	0.97548	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.53400	9.60900	0.78666	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.53600	7.61000	0.98195	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.54100	5.61400	1.31745	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.57600	3.64400	1.90157	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.38400	9.45900	0.79923	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
01/02/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.38600	7.46100	1.01543	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.39200	5.46500	1.35386	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.43000	3.49700	1.95335	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.82600	0.75800	8.23245	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.21000	0.21700	3.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.65500	1.57900	4.59215	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.62600	2.55000	2.89414	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.33400	9.40900	0.80351	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.33600	7.41100	1.02236	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.23400	9.30900	0.81222	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.23600	7.31100	1.03648	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.18800	0.16400	12.76596	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.42200	1.47300	3.58650	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.92900	0.85900	7.53498	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.16300	0.16800	3.06748	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.79600	1.72100	4.17595	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.13500	9.20900	0.81007	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.13600	7.21100	1.05101	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.64000	5.71400	1.31206	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.65100	4.72300	1.54805	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.67400	3.74200	1.85084	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.07400	0.06300	14.86486	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.70800	2.77200	2.36337	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.20200	0.17600	12.87129	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.33600	1.38500	3.66766	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.43400	0.38700	10.82949	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.56800	0.59600	4.92958	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	1.00200	0.93100	7.08583	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.13600	0.14000	2.94118	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.89100	1.81600	3.96616	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
01/02/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.87400	2.79800	2.64440	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.12700	0.11100	12.59843	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	1.96100	2.02000	3.00867	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.18800	6.26200	1.19586	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.21100	4.28100	1.66231	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.23600	3.30200	2.03956	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.64300	0.58100	9.64230	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.32700	0.34000	3.97554	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.38000	1.30400	5.50725	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.06400	0.06300	1.56250	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.08800	6.16200	1.21551	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.30400	0.26800	11.84211	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	0.88800	0.92700	4.39189	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.70000	0.63600	9.14286	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.28400	0.29500	3.87324	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.47000	1.39400	5.17007	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.42800	2.35300	3.08896	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	5.78900	5.86300	1.27829	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	4.79900	4.87100	1.50031	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	3.82100	3.88900	1.77964	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.06700	0.05600	16.41791	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	2.85100	2.91500	2.24483	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.18100	0.15800	12.70718	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.46500	1.51700	3.54949	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.38500	0.34200	11.16883	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.66900	0.70100	4.78326	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.89400	0.82400	7.82998	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.17800	0.18300	2.80899	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.74900	1.67300	4.34534	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.72500	2.64900	2.78899	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.79300	0.72600	8.44893	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.22700	0.23500	3.52423	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
01/02/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.60800	1.53300	4.66418	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.57700	2.50100	2.94917	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.24300	5.31600	1.39233	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.26000	4.32900	1.61972	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.27100	0.23800	12.17712	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.00500	1.04700	4.17910	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.61500	0.55500	9.75610	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.34900	0.36400	4.29799	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.28100	2.20500	3.33187	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.13800	6.21200	1.20560	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.16200	4.23200	1.68188	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.18800	3.25400	2.07026	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.14400	0.12500	13.19444	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	1.77800	1.83400	3.14961	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.29200	0.25700	11.98630	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	0.92600	0.96600	4.31965	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.67100	0.60800	9.38897	0.00000	0.0000	28
01/02/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.30500	0.31700	3.93443	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.42500	1.34900	5.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.37900	2.30300	3.19462	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.03800	6.11200	1.22557	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.04500	5.11800	1.44698	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.06500	4.13400	1.69742	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.09100	3.15700	2.13523	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.31600	0.27900	11.70886	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	0.85000	0.88800	4.47059	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.73000	0.66500	8.90411	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.26400	0.27400	3.78788	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.51600	1.44000	5.01319	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.47800	2.40200	3.06699	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
01/02/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.32800	0.29000	11.58537	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	0.81200	0.84900	4.55665	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.76100	0.69500	8.67280	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.24500	0.25400	3.67347	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.52700	2.45200	2.96795	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	5.83900	5.91300	1.26734	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	4.84800	4.92000	1.48515	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.03600	0.02900	19.44444	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	3.87000	3.93800	1.75711	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	2.89900	2.96400	2.24215	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.37000	0.32800	11.35135	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.70400	0.73700	4.68750	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.86000	0.79100	8.02326	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.19400	0.20000	3.09278	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.70200	1.62600	4.46533	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.67500	2.60000	2.80374	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.17500	0.15300	12.57143	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.50900	1.56200	3.51226	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.59000	5.66400	1.32379	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.60200	4.67300	1.54281	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.62500	3.69300	1.87586	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.07600	0.06500	14.47368	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.66000	2.72400	2.40602	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.21700	0.19000	12.44240	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.25100	1.29900	3.83693	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.34200	5.41500	1.36653	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.35700	4.42700	1.60661	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.38200	3.44800	1.95151	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.09000	0.07700	14.44444	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.42400	2.48600	2.55776	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.25100	0.22000	12.35060	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.08500	1.12900	4.05530	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
01/02/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.14400	5.21700	1.41913	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.16100	1.08400	6.63221	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	2.08400	2.00800	3.64683	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	3.07200	2.99700	2.44141	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	4.99600	5.06800	1.44115	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.01700	4.08500	1.69281	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.11600	0.10000	13.79310	0.00000	0.0000	8,032
01/02/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.10000	2.15900	2.80952	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	1.11800	1.04400	6.61896	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.10200	0.10300	0.98039	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	2.03500	1.96000	3.68550	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.11400	4.18300	1.67720	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.05500	0.04600	16.36364	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.13900	3.20500	2.10258	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.10800	0.09300	13.88889	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.19200	2.25200	2.73723	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.20900	0.18300	12.44019	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.29300	1.34200	3.78964	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.45200	0.40400	10.61947	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.53600	0.56300	5.03731	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	1.04000	0.96800	6.92308	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.12400	0.12700	2.41935	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.93900	1.86400	3.86797	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.92300	2.84800	2.56586	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.48600	7.56100	1.00187	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	5.98800	6.06200	1.23580	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.50400	4.57500	1.57638	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.04300	3.10800	2.13605	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.15800	0.13800	12.65823	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.64200	1.69700	3.34957	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.49100	0.44000	10.38697	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
01/02/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.47500	0.49900	5.05263	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.56200	1.48600	4.86556	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	3.02300	2.94700	2.51406	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.51600	4.44200	1.63862	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.14800	0.12900	12.83784	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.73200	1.78800	3.23326	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.73600	7.81000	0.95657	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.23800	6.31200	1.18628	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.75000	4.82100	1.49474	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.28400	3.35100	2.04019	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.13500	0.11800	12.59259	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	1.86900	1.92700	3.10326	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.40100	0.35600	11.22195	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.63500	0.66500	4.72441	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.33500	1.25900	5.69288	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.77500	2.69900	2.73874	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.26700	4.19200	1.75768	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.18500	8.26000	0.91631	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.68700	6.76100	1.10662	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.19400	5.26700	1.40547	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.72300	3.79100	1.82648	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.10000	0.08600	14.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.28400	2.34500	2.67075	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.28100	0.24700	12.09964	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	0.96500	1.00600	4.24870	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.96500	0.89400	7.35751	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.14900	0.15300	2.68456	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.33000	2.25400	3.26180	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.81800	3.74300	1.96438	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	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
01/02/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	5.88900	5.96300	1.25658	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	4.89700	4.96900	1.47029	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	3.91900	3.98700	1.73514	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	2.94700	3.01200	2.20563	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.00700	2.06600	2.93971	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.16900	0.14800	12.42604	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.55300	1.60700	3.47714	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.24200	0.21200	12.39669	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.12600	1.17100	3.99645	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.35500	0.31500	11.26761	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.73900	0.77400	4.73613	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.53800	0.48200	10.40892	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.42200	0.44100	4.50237	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.13900	0.12100	12.94964	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	1.82300	1.88000	3.12671	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	5.93800	6.01200	1.24621	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	4.94700	5.01900	1.45543	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	3.96800	4.03700	1.73891	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.06100	0.05100	16.39344	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	2.99500	3.06000	2.17028	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.16400	0.14300	12.80488	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.59800	1.65200	3.37922	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.23300	0.20400	12.44635	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.16700	1.21300	3.94173	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.34200	0.30200	11.69591	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.77600	0.81100	4.51031	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.51400	0.45900	10.70039	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.44800	0.46800	4.46429	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.15300	0.13400	12.41830	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.68700	1.74300	3.31950	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	11,194
01/02/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.09500	5.16700	1.41315	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.22500	0.19700	12.44444	0.00000	0.0000	11,194
01/02/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.20900	1.25600	3.88751	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.11900	0.10400	12.60504	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.05300	2.11300	2.92255	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.38500	8.46000	0.89445	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.38700	6.46200	1.17426	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.40600	4.47700	1.61144	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.08700	0.07500	13.79310	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.47100	2.53400	2.54958	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.61900	3.54400	2.07240	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.28500	8.36000	0.90525	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.28700	6.36200	1.19294	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.30900	4.37800	1.60130	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.09400	0.08000	14.89362	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.37800	2.43900	2.56518	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.71900	3.64400	2.01667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.33500	8.41000	0.89982	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.33700	6.41200	1.18353	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.66900	3.59400	2.04415	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.58500	8.66000	0.87362	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.58700	6.66100	1.12342	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.42000	3.34500	2.19298	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.68500	8.76000	0.86356	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.70000	4.77200	1.53191	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.75500	2.81900	2.32305	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.32000	3.24500	2.25904	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.63500	8.71000	0.86856	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.63700	6.71100	1.11496	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.37000	3.29500	2.22552	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00400	0.00400	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
01/02/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.73500	8.81000	0.85861	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.73700	6.81100	1.09841	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.06900	0.05800	15.94203	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	2.80300	2.86700	2.28327	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.27100	3.19600	2.29288	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	8.88500	8.95900	0.83286	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	6.88700	6.96100	1.07449	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	3.12200	3.04600	2.43434	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	8.93500	9.00900	0.82820	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	6.93600	7.01100	1.08131	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	8.83500	8.91000	0.84890	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	6.83700	6.91100	1.08235	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	3.17100	3.09600	2.36518	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.13500	8.21000	0.92194	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.10400	0.09000	13.46154	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.23800	2.29900	2.72565	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.86800	3.79300	1.93899	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.22100	3.14600	2.32847	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	4.21700	4.14200	1.77852	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.36600	4.29200	1.69492	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	4.16700	4.09200	1.79986	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.43500	8.51000	0.88915	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.43700	6.51200	1.16514	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.45500	4.52600	1.59371	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.08400	0.07200	14.28571	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
01/02/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.51800	2.58100	2.50199	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.56900	3.49400	2.10143	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.23500	8.31000	0.91075	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.09700	0.08300	14.43299	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.33100	2.39200	2.61690	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.76800	3.69300	1.99045	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	4.06700	3.99300	1.81952	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	7.98600	8.06000	0.92662	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	4.01800	3.94300	1.86660	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.48500	8.56000	0.88391	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.48700	6.56100	1.14074	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.56600	2.62900	2.45518	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.51900	3.44400	2.13129	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.08500	9.15900	0.81453	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.08600	7.16100	1.05843	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.53500	8.61000	0.87873	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.53700	6.61100	1.13202	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.55300	4.62400	1.55941	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.07900	0.06700	15.18987	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.61300	2.67600	2.41102	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.47000	3.39500	2.16138	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	8.78500	8.86000	0.85373	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	6.78700	6.86100	1.09032	0.00000	0.0000	0
01/02/2010	£ / R 2010/09/13			Foreign Exchange Future	12.61650	12.54130	0.59604	0.00000	0.0000	1,236
01/02/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.62200	0.54200	12.86174	0.00000	0.0000	0
01/02/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.73600	0.73100	0.67935	0.00000	0.0000	0
01/02/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.60000	0.56000	6.66667	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
01/02/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.76400	0.79900	4.58115	0.00000	0.0000	0
01/02/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.64500	0.56300	12.71318	0.00000	0.0000	0
01/02/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.70900	0.70200	0.98731	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08390	0.08410	0.23838	0.00000	0.0000	1,364
01/02/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00506	0.00514	1.58103	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00116	0.00104	10.34483	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00126	0.00123	2.38095	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00736	0.00713	3.12500	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01397	0.01416	1.36006	0.00000	0.0000	0
01/02/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00007	0.00006	14.28571	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08540	0.08560	0.23419	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00800	0.00809	1.12500	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00260	0.00249	4.23077	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00395	0.00397	0.50633	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00855	0.00837	2.10526	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01566	0.01583	1.08557	0.00000	0.0000	0
01/02/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00026	0.00023	11.53846	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15			Foreign Exchange Future	10.59290	10.60870	0.14916	10.64100	10.6100	21,042
01/02/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.05700	9.04100	0.17666	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.05700	7.04100	0.22673	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.05700	5.04100	0.31639	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.05700	3.04100	0.52339	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.07400	1.05700	1.58287	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.18600	0.18700	0.53763	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.24300	0.22800	6.17284	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.95100	0.96500	1.47213	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.94300	1.95900	0.82347	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.94300	2.95900	0.54366	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.30700	9.29100	0.17191	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.30700	7.29100	0.21897	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.40700	9.39100	0.17009	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.40700	7.39100	0.21601	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.75	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
01/02/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.15700	9.14100	0.17473	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.15700	7.14100	0.22356	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	13,636
01/02/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.00900	1.99300	0.79642	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.95700	8.94100	0.17863	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.95700	6.94100	0.22998	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.95700	4.94100	0.32278	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.95700	2.94100	0.54109	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.97900	0.96200	1.73647	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.23300	0.23500	0.85837	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.19000	0.17600	7.36842	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.04800	1.06300	1.43130	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.04300	2.05900	0.78316	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.04300	3.05900	0.52580	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.80700	8.79100	0.18167	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.80700	6.79100	0.23505	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.80700	4.79100	0.33285	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.80800	2.79100	0.60541	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.83900	0.82100	2.14541	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.32100	0.32600	1.55763	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.12800	0.11700	8.59375	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.19600	1.21200	1.33779	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.19300	2.20900	0.72959	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.19300	3.20900	0.50110	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.85700	8.84100	0.18065	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.85700	6.84100	0.23334	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
01/02/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.85700	4.84100	0.32942	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.85700	2.84100	0.56003	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.88500	0.86800	1.92090	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.29000	0.29400	1.37931	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.14700	0.13500	8.16327	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.14700	1.16200	1.30776	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.14300	2.15900	0.74662	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.14300	3.15900	0.50907	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.20700	9.19100	0.17378	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.20700	7.19100	0.22201	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.45700	9.44100	0.16919	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.45700	7.44100	0.21456	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.50700	9.49100	0.16830	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.50700	7.49100	0.21313	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.35700	9.34100	0.17099	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.35700	7.34100	0.21748	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.25700	9.24100	0.17284	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.25700	7.24100	0.22048	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.10700	9.09100	0.17569	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.10700	7.09100	0.22513	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.00700	8.99100	0.17764	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.00700	6.99100	0.22834	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.00700	4.99100	0.31955	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.60	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
01/02/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.00700	2.99100	0.53209	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.02600	1.00900	1.65692	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.20700	0.20900	0.96618	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.99900	1.01400	1.50150	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.99300	2.00900	0.80281	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.99300	3.00900	0.53458	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.90700	8.89100	0.17963	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.90700	6.89100	0.23165	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.75700	8.74100	0.18271	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.75700	6.74100	0.23679	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.75700	4.74100	0.33635	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.75700	3.74100	0.42587	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.75800	2.74100	0.61639	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.76000	1.74400	0.90909	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.79300	0.77600	2.14376	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.35400	0.36000	1.69492	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.11100	0.10100	9.00901	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.24600	1.26100	1.20385	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.24300	2.25900	0.71333	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.24300	3.25900	0.49337	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.90700	4.89100	0.32606	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.90700	3.89100	0.40952	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.90700	2.89100	0.55040	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.90900	1.89300	0.83814	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
01/02/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	24
01/02/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.93200	0.91500	1.82403	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.26000	0.26400	1.53846	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.16700	0.15500	7.18563	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.09800	1.11300	1.36612	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.09300	2.10900	0.76445	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.09300	3.10900	0.51730	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.10700	5.09100	0.31330	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.10700	4.09100	0.38958	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.10700	3.09100	0.51497	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.10900	2.09200	0.80607	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.12200	1.10500	1.51515	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.16700	0.16700	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.27400	0.25800	5.83942	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.90300	0.91700	1.55039	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.89300	1.90900	0.84522	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.89300	2.90900	0.55306	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.15700	5.14100	0.31026	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.15700	4.14100	0.38489	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.15700	3.14100	0.50681	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.15800	2.14200	0.74143	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.17000	1.15400	1.36752	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.14900	0.14900	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.30600	0.29000	5.22876	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.85500	0.86900	1.63743	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.84400	1.85900	0.81345	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.84300	2.85900	0.56279	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
01/02/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.35700	5.34100	0.29867	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.35700	4.34100	0.36723	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.35700	3.34100	0.47662	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.35800	2.34200	0.67854	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.36500	1.34900	1.17216	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.09400	0.09300	1.06383	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.45100	0.43400	3.76940	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.67200	0.68400	1.78571	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.64400	1.65900	0.91241	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.64300	2.65900	0.60537	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.40700	5.39100	0.29591	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.40700	4.39100	0.36306	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.40700	3.39100	0.46962	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.40800	2.39200	0.66445	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.41400	1.39800	1.13154	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.08300	0.08300	0.00000	0.00000	0.0000	13,651
01/02/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.49000	0.47400	3.26531	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.62800	0.63900	1.75159	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.03500	0.03000	14.28571	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.59400	1.61000	1.00376	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.59300	2.60900	0.61705	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.25700	5.24100	0.30436	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.25700	4.24100	0.37585	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.25700	3.24100	0.49125	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.25800	2.24200	0.70859	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
01/02/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.26800	1.25100	1.34069	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.11900	0.11800	0.84034	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.37600	0.35900	4.52128	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.76200	0.77500	1.70604	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.74400	1.75900	0.86009	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.74300	2.75900	0.58330	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.20700	5.19100	0.30728	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.20700	4.19100	0.38032	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.20700	3.19100	0.49891	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.20800	2.19200	0.72464	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.21900	1.20200	1.39459	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.34000	0.32400	4.70588	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.80800	0.82200	1.73267	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.79400	1.80900	0.83612	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.79300	2.80900	0.57286	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.30700	5.29100	0.30149	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.30700	4.29100	0.37149	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.30700	3.29100	0.48382	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.30800	2.29200	0.69324	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.31600	1.30000	1.21581	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.41300	0.39600	4.11622	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.71700	0.72900	1.67364	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.69400	1.70900	0.88548	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.69300	2.70900	0.59413	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
01/02/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.55700	5.54100	0.28793	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.55700	4.54100	0.35111	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.55700	3.54100	0.44982	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.55800	2.54200	0.62549	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.56200	1.54600	1.02433	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.61500	0.59800	2.76423	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.50200	0.51200	1.99203	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.44500	1.46000	1.03806	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.44300	2.45900	0.65493	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.45700	5.44100	0.29320	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.45700	4.44100	0.35899	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.45700	3.44100	0.46283	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.45800	2.44200	0.65094	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.46400	1.44700	1.16120	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.53100	0.51400	3.20151	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.58500	0.59600	1.88034	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.54400	1.56000	1.03627	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.54300	2.55900	0.62918	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.50700	5.49100	0.29054	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.50700	4.49100	0.35500	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.50700	3.49100	0.45623	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.50800	2.49200	0.63796	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
01/02/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.57300	0.55600	2.96684	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.54300	0.55300	1.84162	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.49400	1.51000	1.07095	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.49300	2.50900	0.64180	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.60700	5.59100	0.28536	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.60700	4.59100	0.34730	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.60700	3.59100	0.44358	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.60800	2.59200	0.61350	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.61200	1.59500	1.05459	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.65900	0.64100	2.73141	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.46300	0.47200	1.94384	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.39500	1.41000	1.07527	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.39300	2.40900	0.66862	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.65700	5.64100	0.28284	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.65700	4.64100	0.34357	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.65700	3.64100	0.43752	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.65800	2.64200	0.60196	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.66100	1.64500	0.96328	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	2,700
01/02/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.70300	0.68500	2.56046	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.42500	0.43300	1.88235	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.08200	0.07400	9.75610	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.34500	1.36100	1.18959	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.34300	2.35900	0.68289	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	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
01/02/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.51300	1.49600	1.12360	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.55700	8.54100	0.18698	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.55700	6.54100	0.24401	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.44300	3.45900	0.46471	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.70700	8.69100	0.18376	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.70700	6.69100	0.23856	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.70700	4.69100	0.33992	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.70800	2.69200	0.59084	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.74700	0.73000	2.27577	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.38900	0.39600	1.79949	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.09600	0.08700	9.37500	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.29600	1.31100	1.15741	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.29300	2.30900	0.69778	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.29300	3.30900	0.48588	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.65700	8.64100	0.18482	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.65700	6.64100	0.24035	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.34300	3.35900	0.47861	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.50700	8.49100	0.18808	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.50700	6.49100	0.24589	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.49300	3.50900	0.45806	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.60700	8.59100	0.18590	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.60700	6.59100	0.24217	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.39300	3.40900	0.47156	0.00000	0.0000	0
01/02/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14			Foreign Exchange Future	10.77350	10.78940	0.14758	10.82000	10.8000	12,681
01/02/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.11600	0.11400	1.72414	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
01/02/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.44300	1.42500	1.24740	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.26500	1.24600	1.50198	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.12600	0.12400	1.58730	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.35300	1.33500	1.33038	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.52700	8.51100	0.18764	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.52800	6.51200	0.24510	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.53400	4.51700	0.37494	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.56900	2.55100	0.70066	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.23900	0.23700	0.83682	0.00000	0.0000	25
01/02/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.76600	0.74800	2.34987	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.65800	0.66300	0.75988	0.00000	0.0000	20
01/02/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.18500	0.17400	5.94595	0.00000	0.0000	271
01/02/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.49700	1.51000	0.86840	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.47800	2.49300	0.60533	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.47400	3.49000	0.46056	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.82700	8.81100	0.18126	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.82800	6.81200	0.23433	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.83200	4.81500	0.35182	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.85900	2.84100	0.62959	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.18000	0.17700	1.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.00700	0.98800	1.88679	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.48400	0.48600	0.41322	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.31100	0.29700	4.50161	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.21300	1.22500	0.98928	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.18000	2.19600	0.73394	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.17500	3.19100	0.50394	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.92700	8.91100	0.17923	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.92800	6.91200	0.23095	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
01/02/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.93100	4.91500	0.32448	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.95700	2.93800	0.64254	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.16400	0.16200	1.21951	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.09100	1.07300	1.64986	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.43400	0.43500	0.23041	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.36100	0.34600	4.15512	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.12000	1.13200	1.07143	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.08200	2.09700	0.72046	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.07500	3.09100	0.52033	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.57700	8.56100	0.18655	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.57800	6.56200	0.24324	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.58300	4.56700	0.34912	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.61800	2.59900	0.72574	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.22800	0.22500	1.31579	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.80500	0.78600	2.36025	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.62700	0.63100	0.63796	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.20400	0.19200	5.88235	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.44900	1.46200	0.89717	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.42800	2.44400	0.65898	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.42500	3.44000	0.43796	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.62700	8.61100	0.18546	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.62800	6.61200	0.24140	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.63300	4.61600	0.36693	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.66600	2.64700	0.71268	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.21700	0.21500	0.92166	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.84400	0.82600	2.13270	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.59600	0.60000	0.67114	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.22300	0.21100	5.38117	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.40100	1.41400	0.92791	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
01/02/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.37900	2.39400	0.63052	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.37500	3.39000	0.44444	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.77700	8.76100	0.18229	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.77800	6.76200	0.23606	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.78200	4.76600	0.33459	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.81100	2.79200	0.67592	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.18800	0.18600	1.06383	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.96500	0.94700	1.86528	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.51000	0.51300	0.58824	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.28700	0.27400	4.52962	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.25900	1.27200	1.03257	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.23000	2.24500	0.67265	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.22500	3.24100	0.49612	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.67700	8.66100	0.18440	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.67800	6.66200	0.23959	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.68300	4.66600	0.36302	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.71400	2.69600	0.66323	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.20700	0.20500	0.96618	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.88400	0.86600	2.03620	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.56600	0.57000	0.70671	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.24300	0.23100	4.93827	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.35400	1.36700	0.96012	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.32900	2.34400	0.64405	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.32500	3.34000	0.45113	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.72700	8.71100	0.18334	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.72800	6.71200	0.23781	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
01/02/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.73200	4.71600	0.33812	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.76200	2.74400	0.65170	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.19700	0.19500	1.01523	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.92400	0.90600	1.94805	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.53800	0.54100	0.55762	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.26500	0.25200	4.90566	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.30600	1.31900	0.99541	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.27900	2.29500	0.70206	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.27500	3.29100	0.48855	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.07700	9.06100	0.17627	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.07800	7.06200	0.22605	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.08100	5.06400	0.33458	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.10300	3.08500	0.58008	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.22100	1.20200	1.55610	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.37200	0.37200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.44900	0.43300	3.56347	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.99000	1.00100	1.11111	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.93400	1.94900	0.77559	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.92600	2.94100	0.51265	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.02700	9.01100	0.17725	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.02800	7.01200	0.22766	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.03100	5.01400	0.33790	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.05400	3.03600	0.58939	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.15000	0.14800	1.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.17700	1.15900	1.52931	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.39100	0.39100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.41800	0.40200	3.82775	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.03200	1.04300	1.06589	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
01/02/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.98300	1.99800	0.75643	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.97600	2.99100	0.50403	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.12700	9.11100	0.17530	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.12800	7.11200	0.22447	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.13000	5.11400	0.31189	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.15200	3.13400	0.57107	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.35400	0.35300	0.28249	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.48100	0.46400	3.53430	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.95000	0.95900	0.94737	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.88500	1.90000	0.79576	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.87600	2.89200	0.55633	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.17700	9.16100	0.17435	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.17800	7.16200	0.22290	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.18000	5.16400	0.30888	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.20100	3.18300	0.56232	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.13200	0.12900	2.27273	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.30900	1.29000	1.45149	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.33600	0.33600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.51300	0.49700	3.11891	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.91000	0.91900	0.98901	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.83600	1.85100	0.81699	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.82600	2.84200	0.56617	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.97700	8.96100	0.17823	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.97800	6.96200	0.22929	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.98100	4.96500	0.32122	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
01/02/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.00600	2.98700	0.63207	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.15700	0.15400	1.91083	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.13400	1.11500	1.67549	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.41100	0.41100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.38800	0.37200	4.12371	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.07400	1.08600	1.11732	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.03200	2.04700	0.73819	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.02600	3.04100	0.49570	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.22700	9.21100	0.17340	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.22800	7.21200	0.22136	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.23000	5.21400	0.30593	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.25000	3.23200	0.55385	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.32000	0.31900	0.31250	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.54700	0.53000	3.10786	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.87100	0.87900	0.91848	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.09800	0.09000	8.16327	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.78700	1.80200	0.83940	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.77600	2.79200	0.57637	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.37700	9.36100	0.17063	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.37800	7.36200	0.21686	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.38000	5.36300	0.31599	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.39700	3.37900	0.52988	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.48800	1.47000	1.20968	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.27600	0.27500	0.36232	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.65300	0.63600	2.60337	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.76000	0.76700	0.92105	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.13700	0.12800	6.56934	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.64100	1.65500	0.85314	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
01/02/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.62700	2.64300	0.60906	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
01/02/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/09/13			Foreign Exchange Future	10.94730	10.96410	0.15346	0.00000	0.0000	500
01/02/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.33000	0.33100	0.30303	0.00000	0.0000	0
01/02/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.04800	1.03200	1.52672	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13			Foreign Exchange Future	11.11990	11.13650	0.14928	0.00000	0.0000	155
01/02/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.09600	9.08000	0.17590	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.11900	7.10200	0.23880	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.15600	5.14000	0.31032	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.23500	3.21900	0.49459	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.37500	0.37600	0.26667	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.45500	1.44000	1.03093	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.64000	0.64300	0.46875	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.72000	0.70700	1.80556	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.15700	1.16500	0.69144	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.23700	0.22900	3.37553	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.97500	1.98800	0.65823	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.93900	2.95400	0.51038	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.40400	0.40500	0.24752	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.33400	1.31900	1.12444	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.14600	9.12900	0.18587	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.16800	7.15100	0.23717	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.20500	5.18800	0.32661	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.15200	0.15200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.28200	3.26600	0.48751	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.36600	0.36600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.49600	1.48000	1.06952	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.62300	0.62500	0.32103	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.75300	0.73900	1.85923	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.12500	1.13200	0.62222	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.25500	0.24600	3.52941	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.93000	1.94300	0.67358	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.89000	2.90500	0.51903	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.84100	9.82500	0.16259	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
01/02/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.86000	7.84300	0.21628	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.89000	5.87400	0.27165	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.11900	0.11900	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.94900	3.93300	0.40517	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.26400	0.26400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.09400	2.07800	0.76409	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.42600	0.42700	0.23474	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.25600	1.24100	1.19427	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.74200	0.74600	0.53908	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.57200	0.56000	2.09790	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.33900	1.34900	0.74683	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.16900	0.16300	3.55030	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.21000	2.22400	0.63348	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.74200	9.72500	0.17450	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.76100	7.74400	0.21904	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.79200	5.77600	0.27624	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.85300	3.83700	0.41526	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.27600	0.27600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.00600	1.99000	0.79761	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.44900	0.45000	0.22272	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.17900	1.16400	1.27226	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.78900	0.79300	0.50697	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.51900	0.50700	2.31214	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.41800	1.42800	0.70522	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.30600	2.32000	0.60711	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.89800	8.88200	0.17982	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.92200	6.90500	0.24559	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.96200	4.94500	0.34260	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.16800	0.16800	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.04800	3.03200	0.52493	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.41500	0.41600	0.24096	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.29500	1.28000	1.15830	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.72000	0.72400	0.55556	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
01/02/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.60000	0.58800	2.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.30100	1.31000	0.69178	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.18100	0.17400	3.86740	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.16200	2.17600	0.64755	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.13500	3.15100	0.51037	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.99700	8.98100	0.17784	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.02000	7.00300	0.24217	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.05900	5.04200	0.33603	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.16200	0.16100	0.61728	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.14200	3.12500	0.54106	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.39400	0.39500	0.25381	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.37400	1.35900	1.09170	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.67800	0.68100	0.44248	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.65800	0.64500	1.97568	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.22500	1.23400	0.73469	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.20500	0.19800	3.41463	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.06600	2.08000	0.67764	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.03700	3.05200	0.49391	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.29500	9.27800	0.18289	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.31600	7.29900	0.23237	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.35200	5.33500	0.31764	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.14400	0.14400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.42400	3.40800	0.46729	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.34000	0.34000	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.62000	1.60400	0.98765	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.57200	0.57500	0.52448	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.85200	0.83900	1.52582	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.03100	1.03800	0.67895	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.31100	0.30200	2.89389	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.79600	1.80900	0.72383	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.74300	2.75800	0.54685	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.44400	9.42700	0.18001	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
01/02/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.46400	7.44800	0.21436	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.06800	0.06800	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.49800	5.48200	0.29101	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.13600	0.13600	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.56600	3.55000	0.44868	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.31600	0.31700	0.31646	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.74600	1.73100	0.85911	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.52700	0.52900	0.37951	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.95700	0.94300	1.46290	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.94400	0.95000	0.63559	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.37400	0.36400	2.67380	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.66600	1.67800	0.72029	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.59600	2.61100	0.57781	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.75000	8.73300	0.19429	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.77400	6.75700	0.25096	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.08600	0.08500	1.16279	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.81600	4.79900	0.35299	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.17900	0.17800	0.55866	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.90900	2.89200	0.58439	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.28400	3.29900	0.45676	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.79900	8.78200	0.19320	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.82300	6.80600	0.24916	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.08400	0.08400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.86400	4.84800	0.32895	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.17500	0.17500	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.95500	2.93900	0.54146	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.43700	0.43800	0.22883	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.21700	1.20200	1.23254	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.76500	0.76900	0.52288	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.54500	0.53300	2.20183	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.37800	1.38800	0.72569	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.15800	0.15200	3.79747	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.25800	2.27200	0.62002	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.23400	3.25000	0.49474	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.01900	0.01800	5.26316	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
01/02/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.84900	8.83200	0.19211	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.87200	6.85600	0.23283	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.91300	4.89600	0.34602	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.17100	0.17100	0.00000	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.00100	2.98500	0.53316	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.18500	3.20000	0.47096	0.00000	0.0000	0
01/02/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15			Foreign Exchange Future	6.74980	6.71330	0.54076	6.71000	6.7100	16,024
01/02/2010	AUS / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	14.80	P	Foreign Exchange Future	8.05000	8.08700	0.45963	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	12.80	P	Foreign Exchange Future	6.05000	6.08700	0.61157	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	10.80	P	Foreign Exchange Future	4.05000	4.08700	0.91358	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	8.80	P	Foreign Exchange Future	2.05100	2.08700	1.75524	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	5.80	C	Foreign Exchange Future	0.95300	0.91600	3.88248	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	4.80	C	Foreign Exchange Future	1.95000	1.91300	1.89744	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	3.80	C	Foreign Exchange Future	2.95000	2.91300	1.25424	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	2.80	C	Foreign Exchange Future	3.95000	3.91300	0.93671	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	14.90	P	Foreign Exchange Future	8.15000	8.18700	0.45399	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	12.90	P	Foreign Exchange Future	6.15000	6.18700	0.60163	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	10.90	P	Foreign Exchange Future	4.15000	4.18700	0.89157	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	8.90	P	Foreign Exchange Future	2.15100	2.18700	1.67364	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	5.90	C	Foreign Exchange Future	0.85500	0.81800	4.32749	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	4.90	C	Foreign Exchange Future	1.85000	1.81300	2.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	3.90	C	Foreign Exchange Future	2.85000	2.81300	1.29825	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	2.90	C	Foreign Exchange Future	3.85000	3.81300	0.96104	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	14.95	P	Foreign Exchange Future	8.20000	8.23700	0.45122	0.00000	0.0000	0
01/02/2010	AUS / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/02/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.20000	6.23700	0.59677	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.20000	4.23700	0.88095	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.20000	2.23700	1.68182	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.80600	0.77000	4.46650	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.80000	1.76300	2.05556	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.80000	2.76300	1.32143	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.80000	3.76300	0.97368	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.10000	8.13700	0.45679	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.10000	6.13700	0.60656	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.10000	4.13700	0.90244	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.10100	2.13700	1.71347	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.90400	0.86700	4.09292	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.90000	1.86300	1.94737	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.90000	2.86300	1.27586	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.90000	3.86300	0.94872	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	8.00000	8.03700	0.46250	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	6.00000	6.03700	0.61667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	4.00000	4.03700	0.92500	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	2.00100	2.03800	1.84908	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.00200	0.96600	3.59281	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.00000	1.96300	1.85000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.00000	2.96300	1.23333	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.00000	3.96300	0.92500	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.75	P	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
01/02/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.70000	7.73700	0.48052	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.70000	5.73700	0.64912	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.70000	3.73700	1.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.70100	1.73800	2.17519	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.30000	1.26400	2.76923	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.30000	2.26300	1.60870	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.30000	3.26300	1.12121	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.30000	4.26300	0.86047	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.90000	7.93700	0.46835	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.90000	5.93700	0.62712	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.90000	3.93700	0.94872	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.90100	1.93800	1.94634	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.10100	1.06500	3.26975	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.10000	2.06300	1.76190	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.10000	3.06300	1.19355	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.10000	4.06300	0.90244	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.95000	7.98700	0.46541	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.95000	5.98700	0.62185	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.95000	3.98700	0.93671	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.95100	1.98800	1.89646	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.05200	1.01500	3.51711	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.05000	2.01300	1.80488	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.05000	3.01300	1.21311	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
01/02/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.05000	4.01300	0.91358	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.85000	7.88700	0.47134	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.85000	5.88700	0.63248	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.85000	3.88700	0.96104	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.85100	1.88800	1.99892	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.15100	1.11400	3.21460	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.15000	2.11300	1.72093	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.15000	3.11300	1.17460	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.15000	4.11300	0.89157	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.80000	7.83700	0.47436	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.80000	5.83700	0.63793	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.80000	3.83700	0.97368	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.80100	1.83800	2.05441	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.20100	1.16400	3.08077	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.20000	2.16300	1.68182	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.20000	3.16300	1.15625	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.20000	4.16300	0.88095	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.75000	7.78700	0.47742	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.75000	5.78700	0.64348	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.75000	3.78700	0.98667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.75100	1.78800	2.11308	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.25100	1.21400	2.95763	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00100	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
01/02/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.25000	2.21300	1.64444	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.25000	3.21300	1.13846	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.25000	4.21300	0.87059	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.65000	7.68700	0.48366	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.65000	5.68700	0.65487	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.65000	3.68700	1.01370	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.65100	1.68800	2.24107	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.35000	1.31400	2.66667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.35000	2.31300	1.57447	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.35000	3.31300	1.10448	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.35000	4.31300	0.85057	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.66300	0.62700	5.42986	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.75800	0.72100	4.88127	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.71000	0.67400	5.07042	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.08600	0.07300	15.11628	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.28600	0.31000	8.39161	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.11600	0.10000	13.79310	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.21600	0.23700	9.72222	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.15500	0.13500	12.90323	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.15500	0.17200	10.96774	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.28000	0.25000	10.71429	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.08000	0.08700	8.75000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.35600	0.32300	9.26966	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.43800	0.40300	7.99087	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.52500	0.48900	6.85714	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.61600	0.58000	5.84416	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.57000	0.53400	6.31579	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
01/02/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.05500	0.04500	18.18182	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.40500	0.43200	6.66667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.32400	0.34900	7.71605	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.10000	0.08600	14.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.25000	0.27300	9.20000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.13500	0.11600	14.07407	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.18500	0.20300	9.72973	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.18300	0.15700	14.20765	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.13300	0.14400	8.27068	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.24600	0.21600	12.19512	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.31700	0.28500	10.09464	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.06700	0.07200	7.46269	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.39600	0.36200	8.58586	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.48100	0.44600	7.27651	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.21300	0.18500	13.14554	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.11300	0.12200	7.96460	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.35000	8.38700	0.44311	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.35000	6.38700	0.58268	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.35000	4.38700	0.85057	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.35000	2.38700	1.57447	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.65000	1.61300	2.24242	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.65000	2.61300	1.39623	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.65000	3.61300	1.01370	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.30000	8.33700	0.44578	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.30000	6.33700	0.58730	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.30000	4.33700	0.86047	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.30000	2.33700	1.60870	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.06400	0.05300	17.18750	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.36400	0.39000	7.14286	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
01/02/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.70000	1.66300	2.17647	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.70000	2.66300	1.37037	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.70000	3.66300	1.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.25000	8.28700	0.44848	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.25000	6.28700	0.59200	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.25000	4.28700	0.87059	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.25000	2.28700	1.64444	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.75000	1.71300	2.11429	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.75000	2.71300	1.34545	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.75000	3.71300	0.98667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.40000	8.43700	0.44048	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.40000	6.43700	0.57813	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.40000	4.43700	0.84091	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.40000	2.43700	1.54167	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.44700	0.47600	6.48770	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.60000	1.56300	2.31250	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.60000	2.56300	1.42308	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.60000	3.56300	1.02778	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.50000	8.53700	0.43529	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.50000	6.53700	0.56923	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.50000	4.53700	0.82222	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.50000	2.53700	1.48000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.03400	0.02800	17.64706	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
01/02/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.53400	0.56500	5.80524	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.50000	1.46300	2.46667	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.50000	2.46300	1.48000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.50000	3.46300	1.05714	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.79850	6.76080	0.55453	6.78000	6.7475	431
01/02/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.80200	7.83900	0.47424	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.80200	5.83900	0.63771	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.80400	3.84100	0.97266	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.83200	1.86600	1.85590	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.38200	0.35700	6.54450	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.18400	0.19600	6.52174	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.20700	1.17000	3.06545	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.20000	2.16200	1.72727	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.19900	3.16100	1.18787	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.19900	4.16100	0.90498	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.75200	7.78900	0.47730	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.75200	5.78900	0.64325	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.75400	3.79100	0.98562	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.78300	1.81800	1.96298	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.41200	0.38600	6.31068	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.16400	0.17500	6.70732	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.25600	1.21900	2.94586	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.24900	2.21200	1.64518	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.24900	3.21100	1.16959	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.24900	4.21100	0.89433	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.50	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
01/02/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.70200	7.73900	0.48039	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.70200	5.73900	0.64890	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.70400	3.74100	0.99892	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.73500	1.76900	1.95965	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.44300	0.41600	6.09481	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.14500	0.15500	6.89655	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.30600	1.26800	2.90965	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.29900	2.26200	1.60940	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.29900	3.26100	1.15186	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.29900	4.26100	0.88393	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.32700	0.30300	7.33945	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.05200	8.08900	0.45951	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.05200	6.08900	0.61137	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.05300	4.09000	0.91290	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.07500	2.11000	1.68675	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.25800	0.24000	6.97674	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.31000	0.32900	6.12903	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.96500	0.92900	3.73057	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.95000	1.91300	1.89744	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.94900	2.91100	1.28857	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.94900	3.91100	0.96227	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.95200	7.98900	0.46529	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.95200	5.98900	0.62164	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.95300	3.99000	0.93600	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.97800	2.01300	1.76946	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
01/02/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.30200	0.27900	7.61589	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.25400	0.26800	5.51181	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.06000	1.02300	3.49057	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.05000	2.01200	1.85366	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.04900	3.01100	1.24631	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.04900	4.01100	0.93850	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.10200	8.13900	0.45668	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.10200	6.13900	0.60636	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.10300	4.14000	0.90178	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.12400	2.15800	1.60075	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.24000	0.22300	7.08333	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.34200	0.36200	5.84795	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.91900	0.88400	3.80849	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.90100	1.86300	1.99895	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.89900	2.86100	1.31080	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.89900	3.86100	0.97461	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.00200	8.03900	0.46238	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.00200	6.03900	0.61646	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.00300	4.04000	0.92431	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.02700	2.06100	1.67736	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.27800	0.25900	6.83453	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.28000	0.29800	6.42857	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.01200	0.97600	3.55731	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.00000	1.96300	1.85000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.99900	2.96100	1.26709	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.99900	3.96100	0.95024	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
01/02/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.85200	7.88900	0.47122	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.85200	5.88900	0.63226	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.85400	3.89000	0.93409	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.88000	1.91500	1.86170	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.35400	0.32900	7.06215	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.20600	0.21800	5.82524	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.15800	1.12100	3.19516	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.15000	2.11200	1.76744	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.14900	3.11100	1.20673	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.14900	4.11100	0.91588	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.35200	8.38900	0.44301	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.35200	6.38900	0.58249	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.35300	4.39000	0.84999	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.36700	2.40200	1.47866	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.16700	0.15500	7.18563	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.51900	0.54400	4.81696	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.70100	0.66800	4.70756	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.65200	1.61400	2.30024	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.64900	2.61100	1.43450	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.64900	3.61100	1.04138	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.30200	8.33900	0.44568	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.30200	6.33900	0.58712	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.30300	4.34000	0.85987	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.31800	2.35300	1.50992	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
01/02/2010	AUS / R 2010/06/14	7.10	C	Foreign Exchange Future	0.17900	0.16600	7.26257	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	7.10	P	Foreign Exchange Future	0.48100	0.50500	4.98960	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.10	C	Foreign Exchange Future	0.74300	0.70900	4.57604	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.10	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.10	C	Foreign Exchange Future	1.70200	1.66400	2.23267	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.10	C	Foreign Exchange Future	2.69900	2.66100	1.40793	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.10	C	Foreign Exchange Future	3.69900	3.66100	1.02730	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	15.00	P	Foreign Exchange Future	8.20200	8.23900	0.45111	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	13.00	P	Foreign Exchange Future	6.20200	6.23900	0.59658	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	11.00	P	Foreign Exchange Future	4.20300	4.24000	0.88032	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	9.00	P	Foreign Exchange Future	2.22100	2.25600	1.57587	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	7.00	C	Foreign Exchange Future	0.20700	0.19300	6.76329	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	7.00	P	Foreign Exchange Future	0.40900	0.43200	5.62347	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.00	C	Foreign Exchange Future	0.82900	0.79500	4.10133	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.00	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.00	C	Foreign Exchange Future	1.80100	1.76300	2.10994	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.00	C	Foreign Exchange Future	2.79900	2.76100	1.35763	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.00	C	Foreign Exchange Future	3.79900	3.76100	1.00026	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	14.95	P	Foreign Exchange Future	8.15200	8.18900	0.45388	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	12.95	P	Foreign Exchange Future	6.15200	6.18900	0.60143	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	10.95	P	Foreign Exchange Future	4.15300	4.19000	0.89092	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	8.95	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	8.95	P	Foreign Exchange Future	2.17200	2.20700	1.61142	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.95	C	Foreign Exchange Future	0.22300	0.20700	7.17489	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	6.95	P	Foreign Exchange Future	0.37500	0.39600	5.60000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.95	C	Foreign Exchange Future	0.87400	0.83900	4.00458	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	5.95	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.95	C	Foreign Exchange Future	1.85100	1.81300	2.05294	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.95	C	Foreign Exchange Future	2.84900	2.81100	1.33380	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AUS / R 2010/06/14	2.95	C	Foreign Exchange Future	3.84900	3.81100	0.98727	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
01/02/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.40200	8.43900	0.44037	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.40200	6.43900	0.57794	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.40300	4.44000	0.84034	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.41600	2.45100	1.44868	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.55700	0.58300	4.66786	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.66000	0.62800	4.84848	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.60200	1.56500	2.30961	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.59900	2.56100	1.46210	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.59900	3.56100	1.05585	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.25200	8.28900	0.44838	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.25200	6.28900	0.59181	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.25300	4.29000	0.86997	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.26900	2.30400	1.54253	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.19300	0.17900	7.25389	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.44500	0.46800	5.16854	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.78500	0.75200	4.20382	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.75100	1.71400	2.11308	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.74900	2.71100	1.38232	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.74900	3.71100	1.01360	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.45200	8.48900	0.43777	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.45200	6.48900	0.57347	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.45300	4.49000	0.83090	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.46500	2.50000	1.41988	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
01/02/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.14500	0.13400	7.58621	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.59700	0.62300	4.35511	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.62100	0.59000	4.99195	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.55300	1.51500	2.44688	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.54900	2.51100	1.49078	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.54900	3.51100	1.07072	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.83940	6.80330	0.52782	0.00000	0.0000	60
01/02/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.34100	0.32500	4.69208	0.00000	0.0000	0
01/02/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.40900	0.42900	4.88998	0.00000	0.0000	0

Future Open Interest

395,083

Option Open Interest

437,244

Total

832,327