



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/03/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.68480	7.60790	1.00068	7.68450	7.6000	229,919
02/03/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.81500	8.89200	0.87351	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.81500	6.89200	1.12986	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.56500	8.64200	0.89901	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.56500	6.64200	1.17289	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.57100	0.64500	12.95972	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.44200	0.36600	17.19457	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.43500	1.35800	5.36585	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.43500	2.35800	3.16222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.43500	3.35800	2.24163	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.31500	8.39200	0.92604	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.68600	0.60900	11.22449	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	9,671
02/03/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.68500	1.60800	4.56973	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.68500	2.60800	2.86778	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.68500	3.60800	2.08955	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.36500	8.44200	0.92050	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.36500	6.44200	1.20974	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.63500	3.55800	2.11829	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.46500	8.54200	0.90963	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.46500	4.54200	1.72452	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.53800	0.46100	14.31227	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.53500	1.45800	5.01629	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.53500	3.45800	2.17822	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.76500	8.84200	0.87849	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.76500	6.84200	1.13821	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	8.96500	9.04200	0.85890	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	6.96500	7.04200	1.10553	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.96600	1.04200	7.86749	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	2.03500	1.95800	3.78378	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	3.03500	2.95800	2.53707	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.91500	8.99200	0.86371	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.91500	6.99200	1.11352	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.86500	8.94200	0.86858	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.86500	6.94200	1.12163	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.66500	8.74200	0.88863	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.66500	6.74200	1.15529	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.71500	8.79200	0.88353	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.71500	6.79200	1.14669	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.61500	8.69200	0.89379	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.61500	6.69200	1.16402	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.38500	1.30800	5.55957	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.38500	2.30800	3.22851	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.38500	3.30800	2.27474	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.51500	8.59200	0.90429	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.51500	6.59200	1.18189	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.41500	8.49200	0.91503	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.41500	6.49200	1.20031	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.91500	4.99200	1.56663	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.58500	3.50800	2.14784	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.52200	0.59500	13.98467	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.49000	0.41300	15.71429	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	5,110
02/03/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.48500	1.40800	5.18519	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.48500	2.40800	3.09859	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.48500	3.40800	2.20947	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.66900	0.74400	11.21076	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.34800	0.27500	20.97701	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.33500	1.25800	5.76779	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.33500	2.25800	3.29764	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.33500	3.25800	2.30885	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.08500	1.00800	7.09677	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.08500	2.00800	3.69305	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.08500	3.00800	2.49595	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.26100	0.19100	26.81992	0.00000	0.0000	100

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.02600	0.03300	26.92308	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.23500	1.15800	6.23482	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.23500	2.15800	3.44519	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.23500	3.15800	2.38022	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.71800	0.79300	10.44568	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.30400	0.23200	23.68421	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.28500	2.20800	3.36980	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.28500	3.20800	2.34399	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.18500	1.10800	6.49789	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.18500	2.10800	3.52403	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.18500	3.10800	2.41758	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.36500	5.44200	1.43523	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.13500	1.05800	6.78414	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.13500	2.05800	3.60656	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.13500	3.05800	2.45614	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.51500	4.59200	1.70543	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.01600	1.09200	7.48031	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.08800	0.05400	38.63636	0.00000	0.0000	1,097
02/03/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.10300	0.14600	41.74757	0.00000	0.0000	562
02/03/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.98500	0.90800	7.81726	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.98500	1.90800	3.87909	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.98500	2.90800	2.57956	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.07000	0.04100	41.42857	0.00000	0.0000	4,010
02/03/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.13500	0.18300	35.55556	0.00000	0.0000	100
02/03/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.93500	0.85800	8.23529	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.75	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
02/03/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.93500	1.85800	3.97933	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.93500	2.85800	2.62351	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.36500	1.44200	5.64103	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.63600	0.55900	12.10692	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.63500	1.55800	4.70948	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.63500	2.55800	2.92220	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.04300	0.02300	46.51163	0.00000	0.0000	4,000
02/03/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.20800	0.26500	27.40385	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.83500	0.75800	9.22156	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
02/03/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.83500	1.75800	4.19619	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.83500	2.75800	2.71605	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.21500	1.29200	6.33745	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.78500	0.70800	9.80892	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	670
02/03/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.78500	1.70800	4.31373	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.73500	0.65900	10.34014	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	500
02/03/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.73500	1.65800	4.43804	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.73500	2.65800	2.81536	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.41500	5.49200	1.42198	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.41500	4.49200	1.74405	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.58700	0.51000	13.11755	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.58500	1.50800	4.85804	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.58500	2.50800	2.97872	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.31500	4.39200	1.78447	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.39500	0.31900	19.24051	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.71500	7.79200	0.99806	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.28500	1.20800	5.99222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.78500	2.70800	2.76481	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.28500	4.20800	1.79697	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	7.96500	8.04200	0.96673	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	4.96500	5.04200	1.55086	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	1.03500	0.95800	7.43961	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.53500	2.45800	3.03748	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	4.03500	3.95800	1.90830	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.22000	0.15400	30.00000	0.00000	0.0000	8,029
02/03/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	200
02/03/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
02/03/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.46500	1.54200	5.25597	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.56500	4.64200	1.68675	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.18200	0.12000	34.06593	0.00000	0.0000	15,890
02/03/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.04700	0.06200	31.91489	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.14700	0.09000	38.77551	0.00000	0.0000	228
02/03/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.06200	0.08200	32.25806	0.00000	0.0000	220
02/03/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.86500	1.94200	4.12869	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.76500	1.84200	4.36261	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.11600	0.07000	39.65517	0.00000	0.0000	279
02/03/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.08100	0.11200	38.27160	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.03300	0.01800	45.45455	0.00000	0.0000	5,000
02/03/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.24800	0.31000	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.76500	4.84200	1.61595	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	5,000
02/03/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.38000	0.45000	18.42105	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.01500	5.09200	1.53539	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.61900	0.69400	12.11632	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.66500	4.74200	1.65059	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	1.96500	2.04200	3.91858	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.02600	0.01300	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.29100	0.35500	21.99313	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.71500	4.79200	1.63309	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.02000	0.01000	50.00000	0.00000	0.0000	40
02/03/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.33500	0.40200	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	279
02/03/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.47400	0.54600	15.18987	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.81500	4.89200	1.59917	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.41500	2.49200	3.18841	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.31500	2.39200	3.32613	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.21500	2.29200	3.47630	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.42700	0.49800	16.62763	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.21500	5.29200	1.47651	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.51500	2.59200	3.06163	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,890
02/03/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.81700	0.89300	9.30233	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.16500	5.24200	1.49080	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.76700	0.84300	9.90874	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.26500	5.34200	1.46249	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.86600	0.94300	8.89145	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.31500	5.39200	1.44873	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.71500	2.79200	2.83610	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.61500	2.69200	2.94455	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1
02/03/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.91600	0.99200	8.29694	0.00000	0.0000	0
02/03/2010	\$ / 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
02/03/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.46500	5.54200	1.40897	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.06600	1.14200	7.12946	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	5.96500	6.04200	1.29086	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.31500	1.39200	5.85551	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.56500	5.64200	1.38365	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.86500	2.94200	2.68761	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.16500	1.24200	6.60944	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.91500	5.99200	1.30178	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.66500	5.74200	1.35922	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	2.96500	3.04200	2.59696	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.26500	1.34200	6.08696	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.51500	5.59200	1.39619	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.81500	2.89200	2.73535	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.11600	1.19200	6.81004	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.81500	5.89200	1.32416	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.61500	1.69200	4.76780	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.71500	1.79200	4.48980	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.11500	6.19200	1.25920	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.91500	1.99200	4.02089	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.31500	6.39200	1.21932	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.21500	4.29200	1.82681	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.11500	2.19200	3.64066	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.46500	6.54200	1.19103	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.36500	4.44200	1.76403	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.26500	4.34200	1.80539	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.21500	6.29200	1.23894	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.11500	4.19200	1.87120	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.01500	4.09200	1.91781	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.01500	2.09200	3.82134	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.26500	6.34200	1.22905	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.16500	4.24200	1.84874	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.06500	4.14200	1.89422	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	3.96500	4.04200	1.94199	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.86500	3.94200	1.99224	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.61500	5.69200	1.37133	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.91500	2.99200	2.64151	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.41500	1.49200	5.44170	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.71500	5.79200	1.34733	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.21500	3.29200	2.39502	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.11500	3.19200	2.47191	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.01500	3.09200	2.55390	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.51500	1.59200	5.08251	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.76500	5.84200	1.33565	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.06500	3.14200	2.51223	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.56500	1.64200	4.92013	0.00000	0.0000	0
02/03/2010	\$ / 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
02/03/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.86500	5.94200	1.31287	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.76500	3.84200	2.04515	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.66500	3.74200	2.10095	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.56500	3.64200	2.15989	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.46500	3.54200	2.22222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
02/03/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.36500	3.44200	2.28826	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.26500	3.34200	2.35835	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.16500	3.24200	2.43286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.66500	1.74200	4.62462	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.01500	6.09200	1.28013	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.91500	3.99200	1.96679	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.81500	3.89200	2.01835	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.71500	3.79200	2.07268	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.61500	3.69200	2.13001	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.51500	3.59200	2.19061	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.41500	3.49200	2.25476	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.81500	1.89200	4.24242	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.86500	4.94200	1.58273	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.76500	2.84200	2.78481	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.66500	2.74200	2.88931	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.56500	2.64200	3.00195	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.46500	2.54200	3.12373	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.36500	2.44200	3.25581	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.26500	2.34200	3.39956	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.06500	2.14200	3.72881	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
02/03/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.61500	4.69200	1.66847	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
02/03/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.16500	2.24200	3.55658	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.75500	3.83200	2.05060	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.31500	3.39200	2.32278	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.91500	7.99200	0.97284	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.08500	4.00800	1.88494	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.86500	7.94200	0.97902	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.13500	4.05800	1.86215	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.01500	8.09200	0.96070	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.98500	3.90800	1.93225	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.11500	8.19200	0.94886	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.05500	0.03100	43.63636	0.00000	0.0000	350
02/03/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.17000	0.22300	31.17647	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.88500	0.80800	8.70056	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
02/03/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.88500	1.80800	4.08488	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.88500	2.80800	2.66898	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.88500	3.80800	1.98198	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.16500	8.24200	0.94305	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.16500	6.24200	1.24899	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.83500	3.75800	2.00782	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.21500	8.29200	0.93731	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.78500	3.70800	2.03435	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.76500	7.84200	0.99163	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.23500	4.15800	1.81818	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.81500	7.89200	0.98528	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.18500	4.10800	1.83990	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.06500	8.14200	0.95474	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.06500	6.14200	1.26958	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.93500	3.85800	1.95680	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.26500	8.34200	0.93164	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.73500	3.65800	2.06158	0.00000	0.0000	0
02/03/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.81900	7.74060	1.00269	7.82250	7.7495	47,937
02/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.13100	0.10900	16.79389	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.71200	0.76800	7.86517	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.33100	8.40900	0.93626	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.33100	6.40900	1.23203	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.66900	3.59100	2.12592	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.38100	8.45900	0.93068	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.38100	6.45900	1.22238	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.61900	3.54100	2.15529	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.48100	8.55900	0.91970	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.78100	8.85900	0.88828	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	8.98100	9.05900	0.86850	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	6.98100	7.05900	1.11732	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	2.98600	3.06300	2.57870	0.00000	0.0000	0
02/03/2010	\$ / 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
02/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.93100	9.00900	0.87336	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.93100	7.00900	1.12538	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	2.93700	3.01300	2.58767	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.07000	1.99200	3.76812	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.06900	2.99100	2.54154	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.88100	8.95900	0.87828	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.88100	6.95900	1.13356	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.68100	8.75900	0.89851	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.73100	8.80900	0.89337	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.63100	8.70900	0.90372	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.63100	6.70900	1.17629	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.50100	0.44100	11.97605	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.37600	1.29800	5.66860	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.37000	2.29100	3.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.36900	3.29100	2.31523	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.53100	8.60900	0.91431	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.53100	6.60900	1.19430	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.47400	1.39600	5.29172	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.47000	2.39100	3.19838	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.46900	3.39100	2.24849	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.43100	8.50900	0.92516	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.64500	0.57800	10.38760	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.07600	0.08700	14.47368	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.57300	1.49500	4.95868	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.25	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
02/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.56900	3.49100	2.18549	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.48100	6.55900	1.20352	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	4.98100	5.05900	1.56595	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.15000	0.12500	16.66667	0.00000	0.0000	140
02/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.63100	0.68400	8.39937	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.60700	0.54200	10.70840	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.08800	0.10100	14.77273	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.52400	1.44600	5.11811	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.51900	2.44100	3.09647	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.51900	3.44100	2.21654	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.12300	0.10200	17.07317	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.75400	0.81100	7.55968	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.08300	0.06800	18.07229	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.01400	1.07700	6.21302	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.78100	6.85900	1.15027	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.73100	6.80900	1.15882	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.73200	3.81000	2.09003	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.68100	6.75900	1.16749	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.96900	1.03200	6.50155	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.13100	1.05300	6.89655	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.12000	2.04200	3.67925	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.11900	3.04100	2.50080	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.11500	0.09500	17.39130	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.79600	0.85400	7.28643	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.46900	0.41000	12.57996	0.00000	0.0000	100
02/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.15000	0.16900	12.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.32000	2.24100	3.40517	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.31900	3.24100	2.35011	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.23100	5.30900	1.49111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.23200	4.31000	1.84310	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.23400	3.31100	2.38095	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.10700	0.08900	16.82243	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.83800	0.89800	7.15990	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.43700	0.38100	12.81465	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.16800	0.19000	13.09524	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.27700	1.19900	6.10807	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.27000	2.19100	3.48018	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.26900	3.19100	2.38605	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.28100	5.35900	1.47699	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.28200	4.36000	1.82158	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.28400	3.36100	2.34470	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.10000	0.08300	17.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.88100	0.94200	6.92395	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.22800	1.15000	6.35179	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.22000	2.14200	3.51351	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.21900	3.14100	2.42311	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.33100	5.40900	1.46314	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.33400	3.41100	2.30954	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.09400	0.07800	17.02128	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.92500	0.98700	6.70270	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.18000	1.10100	6.69492	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.17000	2.09200	3.59447	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.16900	3.09100	2.46134	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.48100	5.55900	1.42310	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.48200	4.55900	1.71798	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.48300	3.56100	2.23945	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.07800	0.06400	17.94872	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.05900	1.12300	6.04344	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.30200	0.25900	14.23841	0.00000	0.0000	21,795
02/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.28300	0.31800	12.36749	0.00000	0.0000	200
02/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	1.03400	0.95800	7.35010	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	2.02100	1.94200	3.90896	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	3.01900	2.94100	2.58364	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.28100	0.24000	14.59075	0.00000	0.0000	450
02/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.31200	0.34900	11.85897	0.00000	0.0000	430
02/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.98700	0.91200	7.59878	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.97100	1.89200	4.00812	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.96900	2.89100	2.62715	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.58100	5.65900	1.39760	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.58300	3.66000	2.14904	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.06900	0.05700	17.39130	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.15000	1.21600	5.73913	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.26200	0.22300	14.88550	0.00000	0.0000	55
02/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.34300	0.38200	11.37026	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.94200	0.86700	7.96178	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.92100	1.84300	4.06039	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.91900	2.84100	2.67215	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.68100	5.75900	1.37300	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.68300	3.76000	2.09069	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.88100	5.95900	1.32631	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.88100	4.95900	1.59803	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.88200	3.96000	2.00927	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.70	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
02/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.88700	2.96400	2.66713	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.83100	5.90900	1.33768	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.83100	4.90900	1.61457	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.83200	3.91000	2.03549	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.72500	0.65500	9.65517	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.05600	0.06400	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.67200	1.59400	4.66507	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.66900	2.59100	2.92244	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.78100	5.85900	1.34925	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.78200	3.86000	2.06240	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.78800	2.86400	2.72597	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.33500	1.40400	5.16854	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.19800	0.16700	15.65657	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.47900	0.52600	9.81211	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.76600	0.69500	9.26893	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.04700	0.05400	14.89362	0.00000	0.0000	200
02/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.72200	1.64400	4.52962	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.71900	2.64100	2.86870	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.63100	5.70900	1.38519	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.63300	3.71000	2.11946	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.24500	0.20800	15.10204	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.37600	0.41700	10.90426	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.89600	0.82200	8.25893	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.87100	1.79300	4.16889	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.86900	2.79100	2.71872	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.53100	5.60900	1.41023	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.53200	4.60900	1.69903	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.53300	3.61000	2.17945	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.06500	0.05300	18.46154	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.19600	1.26200	5.51839	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.07300	0.06000	17.80822	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.10400	1.16900	5.88768	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.18100	5.25900	1.50550	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.18200	4.26000	1.86514	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.06100	0.05000	18.03279	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.24200	1.30900	5.39452	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.85200	0.77900	8.56808	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.82200	1.74300	4.33589	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.38100	5.45900	1.44954	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.38400	3.46100	2.27541	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.04900	0.04000	18.36735	0.00000	0.0000	21,795
02/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.43000	1.49900	4.82517	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.68500	0.61600	10.07299	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.06600	0.07500	13.63636	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.62300	1.54500	4.80591	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.61900	2.54100	2.97824	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.03200	4.11000	1.93452	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.47700	1.54700	4.73934	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.28900	1.35600	5.19783	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.57100	0.50700	11.20841	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.10200	0.11600	13.72549	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.68100	7.75900	1.01549	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.18100	6.25900	1.26193	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.68100	4.75900	1.66631	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.18500	3.26200	2.41758	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.32700	1.24800	5.95328	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.81900	2.74100	2.76694	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.31900	4.24100	1.80597	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.93100	8.00900	0.98348	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.43100	6.50900	1.21288	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.43300	3.51100	2.27207	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.16100	0.13500	16.14907	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.59200	0.64400	8.78378	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.08200	1.00400	7.20887	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.56900	2.49100	3.03620	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.06900	3.99100	1.91693	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.52400	1.59500	4.65879	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.40700	0.35300	13.26781	0.00000	0.0000	390
02/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.18800	0.21200	12.76596	0.00000	0.0000	130
02/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.43200	4.50900	1.73736	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,978
02/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.08200	4.16000	1.91083	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	21,978
02/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.38200	1.45100	4.99276	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.57200	1.64300	4.51654	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.37900	0.32700	13.72032	0.00000	0.0000	100
02/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.21000	0.23600	12.38095	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.38200	4.45900	1.75719	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.81300	1.88500	3.97132	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.71600	1.78800	4.19580	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.35200	0.30200	14.20455	0.00000	0.0000	600
02/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.23300	0.26100	12.01717	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.86100	1.93400	3.92262	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.76500	1.83700	4.07932	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.66800	1.73900	4.25659	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.32600	0.27800	14.72393	0.00000	0.0000	33
02/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.25700	0.28700	11.67315	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.73100	4.80900	1.64870	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.18500	0.15500	16.21622	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.51600	0.56400	9.30233	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.93100	5.00900	1.58183	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.83800	2.91400	2.67794	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.73900	2.81500	2.77474	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.64000	2.71600	2.87879	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.14000	0.11700	16.42857	0.00000	0.0000	1,900
02/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.67100	0.72600	8.19672	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.78100	4.85900	1.63146	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.68900	2.76500	2.82633	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.59100	2.66700	2.93323	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.17200	0.14400	16.27907	0.00000	0.0000	135
02/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.55300	0.60300	9.04159	0.00000	0.0000	6
02/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.63100	4.70900	1.68430	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.54200	2.61700	2.95043	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.44400	2.51900	3.06874	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.34600	2.42100	3.19693	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.24900	2.32300	3.29035	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.15200	2.22500	3.39219	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.05500	2.12800	3.55231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	1.95900	2.03200	3.72639	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.21300	0.17900	15.96244	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.44400	0.48800	9.90991	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	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
02/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.33200	4.40900	1.77747	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	26,596
02/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.62000	1.69100	4.38272	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.58200	4.65900	1.68049	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.49300	2.56800	3.00842	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.39500	2.47000	3.13152	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.29700	2.37200	3.26513	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.10400	2.17700	3.46958	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.00700	2.08000	3.63727	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.91000	1.98300	3.82199	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.22800	0.19300	15.35088	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.40900	0.45200	10.51345	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.20000	2.27400	3.36364	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.88100	7.95900	0.98972	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.11900	4.04100	1.89366	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.93100	6.00900	1.31512	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	3.93200	4.01000	1.98372	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	7.98100	8.05900	0.97732	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	5.98100	6.05900	1.30413	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	3.98200	4.06000	1.95881	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	4.01900	3.94100	1.94078	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.13100	8.20900	0.95929	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.13100	6.20900	1.27222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.13200	4.21000	1.88771	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.86900	3.79100	2.01602	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.95	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
02/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.03100	8.10900	0.97124	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.03100	6.10900	1.29332	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.96900	3.89100	1.96523	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.68100	9.75900	0.80570	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.08100	8.15900	0.96523	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.08100	6.15900	1.28268	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.91900	3.84100	1.99030	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.18100	8.25900	0.95343	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.81900	3.74100	2.04242	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.23100	8.30900	0.94764	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.23100	6.30900	1.25181	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.80900	0.73700	8.89988	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.77200	1.69300	4.45824	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.76900	2.69100	2.81690	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.76900	3.69100	2.06951	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.78100	7.85900	1.00244	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.21900	4.14100	1.84878	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.83100	7.90900	0.99604	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.16900	4.09100	1.87095	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.28100	8.35900	0.94192	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.28100	6.35900	1.24184	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.71900	3.64100	2.09734	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.53500	0.47300	11.58879	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.11600	0.13200	13.79310	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.95330	7.87470	0.98827	7.94850	7.8870	6,987
02/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.89800	7.97600	0.98759	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.90100	5.97700	1.28792	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.92400	3.99900	1.91131	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.09300	0.08500	8.60215	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	1.99000	2.06000	3.51759	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.15500	1.07900	6.58009	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.11000	2.03200	3.69668	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.10500	3.02600	2.54428	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.10300	4.02500	1.90105	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.84800	7.92600	0.99388	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.85100	5.92700	1.29892	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.87500	3.95000	1.93548	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.09600	0.08700	9.37500	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.94300	2.01200	3.55121	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.49900	0.44900	10.02004	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.34600	0.37400	8.09249	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.20100	1.12400	6.41132	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.15900	2.08100	3.61278	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.15500	3.07600	2.50396	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.15300	4.07500	1.87816	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.47400	0.42600	10.12658	0.00000	0.0000	509
02/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.37100	0.40100	8.08625	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	7.94800	8.02600	0.98138	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	5.95100	6.02700	1.27710	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	3.97300	4.04800	1.88774	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.09100	0.08200	9.89011	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.03800	2.10700	3.38567	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.45100	0.40600	9.97783	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.39800	0.43100	8.29146	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.11100	1.03700	6.66067	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.05800	0.06200	6.89655	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	2.06000	1.98300	3.73786	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	3.05500	2.97600	2.58592	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	4.05400	3.97500	1.94869	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	7.99800	8.07600	0.97524	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.00100	6.07700	1.26646	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.02300	4.09700	1.83942	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.08500	2.15400	3.30935	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.42900	0.38800	9.55711	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.42600	0.46300	8.68545	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.06600	0.99600	6.56660	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.06300	0.07100	12.69841	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	2.01100	1.93300	3.87867	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	3.00500	2.92600	2.62895	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	4.00400	3.92500	1.97303	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.09800	8.17600	0.96320	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.10000	6.17600	1.24590	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.12000	4.19400	1.79612	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.17800	2.24800	3.21396	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.39100	0.35300	9.71867	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.48800	0.52800	8.19672	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.98500	0.91700	6.90355	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.91300	1.83600	4.02509	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.90500	2.82700	2.68503	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.05	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
02/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.90400	3.82500	2.02357	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.14800	8.22500	0.94502	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.15000	6.22600	1.23577	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.16900	4.24300	1.77501	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.22600	2.29500	3.09973	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.37300	0.33700	9.65147	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.52000	0.56200	8.07692	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.94500	0.87800	7.08995	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.09200	0.10300	11.95652	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.86400	1.78700	4.13090	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.85500	2.77700	2.73205	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.85400	3.77500	2.04982	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.19800	8.27500	0.93925	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.20000	6.27600	1.22581	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.21800	4.29200	1.75439	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.07600	0.06800	10.52632	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.27300	2.34300	3.07963	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.35700	0.32100	10.08403	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.55400	0.59600	7.58123	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.90700	0.84100	7.27674	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.10400	0.11600	11.53846	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.81500	1.73800	4.24242	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.80500	2.72700	2.78075	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.80400	3.72500	2.07676	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.34800	8.42500	0.92238	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.35000	6.42600	1.19685	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.36500	4.43900	1.69530	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.06800	0.06100	10.29412	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.41500	2.48600	2.93996	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.79700	0.73500	7.77917	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.14400	0.16000	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.67000	1.59300	4.61078	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.65600	2.57800	2.93675	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.65400	3.57500	2.16201	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.29800	8.37500	0.92793	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.30000	6.37600	1.20635	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.31600	4.39000	1.71455	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.07100	0.06300	11.26761	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.36800	2.43800	2.95608	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.32600	0.29300	10.12270	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.62300	0.66800	7.22311	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.83300	0.76900	7.68307	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.13000	0.14400	10.76923	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.71900	1.64100	4.53752	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.70600	2.62700	2.91944	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.70400	3.62500	2.13283	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.44700	8.52500	0.92340	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.44900	6.52600	1.19398	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.46400	4.53800	1.65771	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.51100	2.58200	2.82756	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.28500	0.25600	10.17544	0.00000	0.0000	585
02/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.73200	0.78100	6.69399	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.72900	0.66900	8.23045	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.17600	0.19400	10.22727	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.57400	1.49700	4.89199	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.55700	2.47800	3.08956	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.55400	3.47500	2.22285	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	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
02/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.31100	0.28000	9.96785	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.65800	0.70500	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.74800	7.82600	1.00671	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.75200	5.82700	1.30389	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.77600	3.85100	1.98623	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.85000	1.91800	3.67568	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.55000	0.49800	9.45455	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.29700	0.32300	8.75421	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.29200	1.21600	5.88235	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.25900	2.18000	3.49712	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.25400	3.17600	2.39705	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.25300	4.17500	1.83400	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.79800	7.87600	1.00026	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.80100	5.87700	1.31012	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.82500	3.90100	1.98693	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.10000	0.09000	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.89700	1.96500	3.58461	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.52400	0.47300	9.73282	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.32100	0.34800	8.41121	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.24600	1.17000	6.09952	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.20900	2.13100	3.53101	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.20400	3.12600	2.43446	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.20300	4.12500	1.85582	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.04800	8.12600	0.96918	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.05000	6.12700	1.27273	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.07100	4.14500	1.81774	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.13200	2.20100	3.23640	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.40900	0.37000	9.53545	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.45600	0.49500	8.55263	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	1.02500	0.95600	6.73171	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.07200	0.08100	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.96200	1.88400	3.97554	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.95500	2.87600	2.67343	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.95400	3.87500	1.99798	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.24800	8.32500	0.93356	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.25000	6.32600	1.21600	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.26700	4.34100	1.73424	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.07300	0.06500	10.95890	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.32000	2.39000	3.01724	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.34100	0.30700	9.97067	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.58800	0.63200	7.48299	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.86900	0.80400	7.47986	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.11600	0.12900	11.20690	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.76700	1.69000	4.35767	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.75600	2.67700	2.86647	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.75400	3.67500	2.10442	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.39700	8.47500	0.92890	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.40000	6.47600	1.18750	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.41400	4.48800	1.67648	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.46300	2.53400	2.88266	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.29800	0.26800	10.06711	0.00000	0.0000	3,000
02/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.69500	0.74300	6.90647	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.76300	0.70100	8.12582	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.16000	0.17600	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.62200	1.54500	4.74723	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.60600	2.52800	2.99309	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.60400	3.52500	2.19201	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.13600	0.12300	9.55882	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.48300	1.54800	4.38301	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.15200	0.13700	9.86842	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.34900	1.41200	4.67013	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.84600	0.89900	6.26478	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.24900	0.22400	10.04016	0.00000	0.0000	500
02/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.96600	1.02200	5.79710	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.21900	0.19700	10.04566	0.00000	0.0000	3,000
02/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.15800	0.14200	10.12658	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.30500	1.36700	4.75096	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.17100	0.15400	9.94152	0.00000	0.0000	0
02/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.21800	1.27900	5.00821	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.08690	8.00540	1.00780	0.00000	0.0000	673
02/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.87400	7.95400	1.01600	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.89100	5.97100	1.35800	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.92600	4.00400	1.98675	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.16300	0.15100	7.36196	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.02600	2.09600	3.45508	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.59300	0.54500	8.09444	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.45600	0.49000	7.45614	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.23000	1.15600	6.01626	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.15000	2.06900	3.76744	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.14100	3.06000	2.57880	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.13800	4.05600	1.98163	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.38300	0.35200	8.09399	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.84600	0.89700	6.02837	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.92400	8.00400	1.00959	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	5.94000	6.02000	1.34680	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	3.97500	4.05300	1.96226	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.15900	0.14800	6.91824	0.00000	0.0000	300
02/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.07200	2.14300	3.42664	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.18800	1.11500	6.14478	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10100	0.11000	8.91089	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.10100	2.02000	3.85531	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.09200	3.01000	2.65201	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.08800	4.00600	2.00587	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	7.97300	8.05400	1.01593	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	5.99000	6.07000	1.33556	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.02400	4.10100	1.91352	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.15500	0.14300	7.74194	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.11800	2.18800	3.30500	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.54900	0.50500	8.01457	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.51200	0.55000	7.42188	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.14700	1.07700	6.10288	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	2.05200	1.97200	3.89864	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	3.04200	2.96000	2.69560	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	4.03800	3.95600	2.03071	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.02300	8.10400	1.00960	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.04000	6.11900	1.30795	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.07300	4.15000	1.89050	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.16500	2.23400	3.18707	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.52800	0.48700	7.76515	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.54100	0.58200	7.57856	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.10700	1.04000	6.05239	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12000	0.13500	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	2.00200	1.92400	3.89610	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.99200	2.91100	2.70722	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.98800	3.90700	2.03109	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.57100	0.52400	8.23117	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.48400	0.51900	7.23140	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.07300	8.15300	0.99096	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.08900	6.16800	1.29742	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.12200	4.19900	1.86803	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.21000	2.28100	3.21267	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.50900	0.46900	7.85855	0.00000	0.0000	4,400
02/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.57200	0.61400	7.34266	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.07000	1.00300	6.26168	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.13300	0.14800	11.27820	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.95400	1.87600	3.99181	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.94300	2.86100	2.78627	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.93800	3.85700	2.05688	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.12200	8.20300	0.99729	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.13800	6.21800	1.30336	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.17000	4.24800	1.87050	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.14300	0.13200	7.69231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.25600	2.32700	3.14716	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.49100	0.45200	7.94297	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.60400	0.64700	7.11921	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	1.03400	0.96800	6.38298	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.14700	0.16300	10.88435	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.90700	1.82900	4.09019	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.89300	2.81100	2.83443	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.88800	3.80700	2.08333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.17200	8.25300	0.99119	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.18800	6.26700	1.27666	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.21900	4.29600	1.82508	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.13900	0.12800	7.91367	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.30200	2.37300	3.08427	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.47400	0.43600	8.01688	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.63700	0.68100	6.90738	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.99800	0.93400	6.41283	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16100	0.17900	11.18012	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.85900	1.78100	4.19580	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.84300	2.76200	2.84910	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.83800	3.75700	2.11047	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.37100	8.45200	0.96763	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.38500	6.46500	1.25294	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.41400	4.49200	1.76710	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.12500	0.11500	8.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.48800	2.56000	2.89389	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.41100	0.37800	8.02920	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.77400	0.82300	6.33075	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.86500	0.80500	6.93642	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.22800	0.25000	9.64912	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.67200	1.59500	4.60526	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.64500	2.56300	3.10019	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.63900	3.55700	2.25337	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.32100	8.40200	0.97344	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.33600	6.41500	1.24684	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.36500	4.44300	1.78694	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.12800	0.11800	7.81250	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.44100	2.51300	2.94961	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.42600	0.39200	7.98122	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.73900	0.78700	6.49526	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.89700	0.83600	6.80045	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.21000	0.23100	10.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.71800	1.64100	4.48196	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.69400	2.61300	3.00668	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.68900	3.60700	2.22282	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.37000	0.34000	8.10811	0.00000	0.0000	117

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.88300	0.93500	5.88901	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.42100	8.50200	0.96188	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.43500	6.51400	1.22766	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.46300	4.54100	1.74770	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.53500	2.60700	2.84024	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.39700	0.36500	8.06045	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.81000	0.86000	6.17284	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.83400	0.77500	7.07434	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.24700	0.27000	9.31174	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.62600	1.54900	4.73555	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.59500	2.51400	3.12139	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.58900	3.50800	2.25690	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.45700	0.42100	7.87746	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.67000	0.71600	6.86567	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.77400	7.85500	1.04193	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.79200	5.87200	1.38122	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.82900	3.90600	2.01097	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.17200	0.15900	7.55814	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.93500	2.00400	3.56589	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.64100	0.59000	7.95632	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.40400	0.43500	7.67327	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.31500	1.24000	5.70342	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07800	0.08500	8.97436	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.24900	2.16800	3.60160	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.24100	3.15900	2.53008	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.23700	4.15600	1.91173	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.82400	7.90500	1.03528	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.84100	5.92100	1.36963	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.87800	3.95500	1.98556	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.16800	0.15500	7.73810	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	1.98100	2.05000	3.48309	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.61700	0.56700	8.10373	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.43000	0.46200	7.44186	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.27200	1.19800	5.81761	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08500	0.09300	9.41176	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.19900	2.11900	3.63802	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.19100	3.10900	2.56973	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.18700	4.10600	1.93456	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.22200	8.30300	0.98516	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.23700	6.31700	1.28267	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.26800	4.34500	1.80412	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.13600	0.12500	8.08824	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.34900	2.42000	3.02256	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.96300	0.90000	6.54206	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.17600	0.19500	10.79545	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.81200	1.73400	4.30464	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.79400	2.71200	2.93486	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.78800	3.70700	2.13833	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.27200	8.35200	0.96712	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.28600	6.36600	1.27267	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.31600	4.39400	1.80723	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.13200	0.12100	8.33333	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.39500	2.46600	2.96451	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.44100	0.40600	7.93651	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.70400	0.75100	6.67614	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.93000	0.86700	6.77419	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.19300	0.21200	9.84456	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.76500	1.68800	4.36261	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.74400	2.66300	2.95190	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.73900	3.65700	2.19310	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	6.98000	7.06000	1.14613	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.00200	5.08100	1.57937	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.09300	0.08600	7.52688	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.05600	3.13100	2.45419	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.27500	0.25300	8.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.23800	1.29800	4.84653	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	5.03700	4.95500	1.62795	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.27900	1.34000	4.76935	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.26600	0.24500	7.89474	0.00000	0.0000	330
02/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.20900	0.19300	7.65550	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.62200	1.68800	4.06905	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.25000	0.23000	8.00000	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.36300	1.42500	4.54879	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.20300	0.18700	7.88177	0.00000	0.0000	0
02/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.66600	1.73200	3.96158	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15			Foreign Exchange Future	11.46730	11.37700	0.78746	11.42550	11.3665	16,619
02/03/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.53300	10.62300	0.85446	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.53300	8.62300	1.05473	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.53300	6.62300	1.37762	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.53300	4.62300	1.98544	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.53300	2.62300	3.55310	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.53400	1.62300	5.80183	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.54900	0.63300	15.30055	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.48400	0.39800	17.76860	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	1.46700	1.37700	6.13497	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.68300	10.77300	0.84246	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.68300	8.77300	1.03651	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.68300	6.77300	1.34670	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.15	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
02/03/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.68300	4.77300	1.92184	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.68300	2.77300	3.35445	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.68400	1.77300	5.28504	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.69200	0.77900	12.57225	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.34900	0.26900	22.92264	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.03200	0.04200	31.25000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.31800	1.22700	6.90440	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.63300	10.72300	0.84642	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.63300	8.72300	1.04251	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.63300	6.72300	1.35685	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.63300	4.72300	1.94259	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.63300	2.72300	3.41815	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.63400	1.72300	5.44676	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.64400	0.73000	13.35404	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.39300	0.31100	20.86514	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.36800	1.27700	6.65205	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.31700	2.22700	3.88433	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	10.03300	10.12300	0.89704	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.03300	8.12300	1.12038	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.88300	9.97300	0.91065	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.88300	7.97300	1.14170	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.88300	5.97300	1.52983	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.88300	3.97300	2.31780	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.88300	1.97300	4.77961	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.88800	0.97600	9.90991	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.19200	0.12600	34.37500	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.07500	0.09900	32.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.11800	1.02800	8.05009	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.11700	2.02700	4.25130	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.73300	9.82300	0.92469	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.73300	7.82300	1.16384	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.73300	5.82300	1.56986	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.73300	3.82300	2.41093	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.73300	1.82300	5.19331	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.74100	0.82800	11.74089	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.30700	0.23000	25.08143	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.04000	0.05300	32.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.26800	1.17700	7.17666	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.26700	2.17700	3.97000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.78300	9.87300	0.91996	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.78300	7.87300	1.15637	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.78300	5.87300	1.55629	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.78300	3.87300	2.37906	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.78300	1.87300	5.04767	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.78900	0.87700	11.15336	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.26700	0.19200	28.08989	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.05000	0.06500	30.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.21800	1.12800	7.38916	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.21700	2.12700	4.05954	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.40	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
02/03/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.93300	10.02300	0.90607	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.93300	8.02300	1.13450	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.93300	6.02300	1.51694	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.93300	4.02300	2.28833	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.93300	2.02300	4.65598	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.93700	1.02500	9.39168	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.15800	0.10400	34.17722	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.09100	0.12700	39.56044	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.06800	0.97800	8.42697	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.06700	1.97700	4.35414	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	10.18300	10.27300	0.88383	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.18300	8.27300	1.09984	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	10.33300	10.42300	0.87100	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.33300	8.42300	1.08004	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.58300	10.67300	0.85042	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.58300	8.67300	1.04858	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.58300	6.67300	1.36716	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.58300	4.67300	1.96378	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.58400	1.67300	5.61869	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.59600	0.68100	14.26174	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.43800	0.35400	19.17808	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.41700	1.32700	6.35145	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	10.48300	10.57300	0.85853	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	8.48300	8.57300	1.06095	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	10.43300	10.52300	0.86265	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	8.43300	8.52300	1.06724	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	10.38300	10.47300	0.86680	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	8.38300	8.47300	1.07360	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	10.28300	10.37300	0.87523	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.28300	8.37300	1.08656	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	10.13300	10.22300	0.88819	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.13300	8.22300	1.10660	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	10.08300	10.17300	0.89259	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.08300	8.17300	1.11345	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.98300	10.07300	0.90153	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.98300	8.07300	1.12740	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.98300	6.07300	1.50426	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.98300	4.07300	2.25960	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.98300	2.07300	4.53858	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.98600	1.07500	9.02637	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.12800	0.08600	32.81250	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.11100	0.15900	43.24324	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.01900	0.92900	8.83219	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.01700	1.92700	4.46207	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.83300	9.92300	0.91529	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.83300	7.92300	1.14899	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.83300	5.92300	1.54295	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.83300	4.92300	1.86220	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.83300	3.92300	2.34803	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.83300	2.92300	3.17684	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.83300	1.92300	4.90998	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.83800	0.92600	10.50119	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.22800	0.15800	30.70175	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.06100	0.08100	32.78689	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.16800	1.07800	7.70548	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.16700	2.07700	4.15321	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.58300	2.67300	3.48432	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	6.43300	6.52300	1.39904	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	5.43300	5.52300	1.65654	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	4.43300	4.52300	2.03023	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	3.43300	3.52300	2.62161	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	2.43300	2.52300	3.69914	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	11,630
02/03/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.43400	1.52400	6.27615	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.02300	0.01400	39.13043	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.45600	0.53700	17.76316	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.57800	0.49100	15.05190	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	1.56700	1.47700	5.74346	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.18300	6.27300	1.45560	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	5.18300	5.27300	1.73645	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.18300	4.27300	2.15157	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	3.18300	3.27300	2.82752	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.18300	2.27300	4.12277	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	1.18500	1.27400	7.51055	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.06100	0.03900	36.06557	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.24400	0.31200	27.86885	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.82100	0.73100	10.96224	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.81700	1.72700	4.95322	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.28300	6.37300	1.43244	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	5.28300	5.37300	1.70358	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.28300	4.37300	2.10133	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.28300	3.37300	2.74140	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.28300	2.37300	3.94218	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.28400	1.37400	7.00935	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.04100	0.02600	36.58537	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.32400	0.39900	23.14815	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.72300	0.63400	12.30982	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.71700	1.62700	5.24170	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.08300	6.17300	1.47953	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	5.08300	5.17300	1.77061	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.08300	4.17300	2.20426	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	3.08300	3.17300	2.91923	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.08300	2.17300	4.32069	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	1.08500	1.17500	8.29493	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.08800	0.05800	34.09091	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.17100	0.23100	35.08772	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.91900	0.83000	9.68444	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.91700	1.82700	4.69484	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	6.38300	6.47300	1.41000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	5.38300	5.47300	1.67193	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	4.38300	4.47300	2.05339	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	3.38300	3.47300	2.66036	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	2.38300	2.47300	3.77675	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	1.38400	1.47400	6.50289	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.02800	0.01700	39.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.41100	0.49000	19.22141	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.62600	0.53800	14.05751	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	1.61700	1.52700	5.56586	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	6.48300	6.57300	1.38825	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	5.48300	5.57300	1.64144	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	4.48300	4.57300	2.00758	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	3.48300	3.57300	2.58398	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	2.48300	2.57300	3.62465	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.48400	1.57400	6.06469	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.50200	0.58500	16.53386	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.53100	0.44400	16.38418	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	1.51700	1.42700	5.93276	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.33300	6.42300	1.42113	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	5.33300	5.42300	1.68761	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.33300	4.42300	2.07708	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.33300	3.42300	2.70027	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.33300	2.42300	3.85769	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.33400	1.42400	6.74663	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.03400	0.02100	38.23529	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.36700	0.44400	20.98093	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.67400	0.58600	13.05638	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.66700	1.57700	5.39892	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.23300	6.32300	1.44393	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	5.23300	5.32300	1.71985	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.23300	4.32300	2.12615	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
02/03/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.23300	3.32300	2.78379	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.23300	2.32300	4.03045	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.23500	1.32400	7.20648	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.05000	0.03200	36.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.28300	0.35500	25.44170	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.77200	0.68200	11.65803	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.76700	1.67700	5.09338	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.13300	6.22300	1.46747	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	5.13300	5.22300	1.75336	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.13300	4.22300	2.17759	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	3.13300	3.22300	2.87265	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.13300	2.22300	4.21941	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.13500	1.22400	7.84141	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.07300	0.04700	35.61644	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.20600	0.27000	31.06796	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.87000	0.78000	10.34483	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.86700	1.77700	4.82057	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.50	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
02/03/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.03300	6.12300	1.49180	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	5.03300	5.12300	1.78820	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.03300	4.12300	2.23159	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.03300	3.12300	2.96736	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.03600	1.12500	8.59073	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.10600	0.07100	33.01887	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.13900	0.19400	39.56835	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.96900	0.87900	9.28793	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.96700	1.87700	4.57550	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.03300	2.12300	4.42696	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	9.13300	9.22300	0.98544	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	7.13300	7.22300	1.26174	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.86700	2.77700	3.13917	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	9.03300	9.12300	0.99635	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	7.03300	7.12300	1.27968	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.96700	2.87700	3.03337	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	9.08300	9.17300	0.99086	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	7.08300	7.17300	1.27065	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.91700	2.82700	3.08536	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	9.33300	9.42300	0.96432	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	7.33300	7.42300	1.22733	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.66700	2.57700	3.37458	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	9.43300	9.52300	0.95410	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	7.43300	7.52300	1.21082	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	2.56700	2.47700	3.50604	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	9.38300	9.47300	0.95918	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	7.38300	7.47300	1.21902	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	2.61700	2.52700	3.43905	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	9.48300	9.57300	0.94907	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	7.48300	7.57300	1.20273	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	2.51700	2.42700	3.57569	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.63300	9.72300	0.93429	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.63300	7.72300	1.17909	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.63300	5.72300	1.59773	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.63300	3.72300	2.47729	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.36700	2.27700	3.80228	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.68300	9.77300	0.92946	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.68300	7.77300	1.17142	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.68300	5.77300	1.58367	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.68300	3.77300	2.44366	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.58300	9.67300	0.93916	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.58300	7.67300	1.18687	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.58300	5.67300	1.61204	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.58300	3.67300	2.51186	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.41700	2.32700	3.72362	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.88300	8.97300	1.01317	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.88300	6.97300	1.30757	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.88300	4.97300	1.84313	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.88300	2.97300	3.12175	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.11700	3.02700	2.88739	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	3.51700	3.42700	2.55900	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.46700	2.37700	3.64816	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.46700	3.37700	2.59590	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	3.61700	3.52700	2.48825	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.41700	3.32700	2.63389	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	9.18300	9.27300	0.98007	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	7.18300	7.27300	1.25296	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.81700	2.72700	3.19489	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.31700	3.22700	2.71330	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.73300	8.82300	1.03057	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.73300	6.82300	1.33670	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.73300	4.82300	1.90154	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.73300	2.82300	3.29308	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.26700	3.17700	2.75482	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.98300	9.07300	1.00189	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.98300	7.07300	1.28884	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.98300	5.07300	1.80614	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.98300	3.07300	3.01710	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.01700	2.92700	2.98310	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.45	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
02/03/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	9.23300	9.32300	0.97476	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	7.23300	7.32300	1.24430	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.76700	2.67700	3.25262	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.93300	9.02300	1.00750	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.93300	7.02300	1.29814	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.93300	5.02300	1.82445	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.93300	3.02300	3.06853	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.06700	2.97700	2.93446	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	9.28300	9.37300	0.96951	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	7.28300	7.37300	1.23575	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.71700	2.62700	3.31248	0.00000	0.0000	0
02/03/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.66000	11.56790	0.78988	11.63000	11.5800	16,466
02/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.39000	10.48200	0.88547	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.39000	8.48200	1.09654	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.69000	10.78200	0.86062	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.69000	8.78200	1.05869	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.19000	10.28200	0.90285	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.19000	8.28200	1.12332	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.19100	6.28300	1.48603	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.19400	4.28600	2.19361	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.04000	10.13200	0.91633	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.04000	8.13200	1.14428	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.04100	6.13300	1.52293	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.04500	4.13600	2.24969	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.94000	10.03200	0.92555	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.94000	8.03200	1.15869	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.00900	2.09200	4.13141	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.15600	0.13900	10.89744	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.09600	1.17100	6.84307	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.11100	1.02700	7.56076	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.05100	0.05900	15.68627	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.06900	1.97800	4.39826	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.74000	9.83200	0.94456	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.74100	7.83200	1.17556	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.79000	9.88200	0.93973	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.79100	7.88200	1.16801	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.17900	0.16000	10.61453	0.00000	0.0000	8,032
02/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.96900	1.04200	7.53354	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.49700	0.44200	11.06640	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.28700	0.32400	12.89199	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.25000	1.16200	7.04000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.21700	2.12600	4.10465	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.24000	10.33200	0.89844	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.24100	6.33300	1.47412	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.24400	4.33600	2.16777	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.44000	10.53200	0.88123	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.44000	8.53200	1.09005	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.44100	6.53300	1.42835	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.59000	10.68200	0.86874	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.59000	8.68200	1.07101	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.21700	0.19300	11.05991	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.80700	0.87500	8.42627	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.61600	0.55300	10.22727	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.20600	0.23500	14.07767	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.43800	1.34900	6.18915	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.64000	10.73200	0.86466	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.64000	8.73200	1.06481	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.58400	0.52400	10.27397	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.22400	0.25600	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.39100	1.30200	6.39827	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.54000	10.63200	0.87287	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.54000	8.63200	1.07728	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.57400	2.66100	3.37995	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.09300	0.08300	10.75269	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.63300	1.71500	5.02143	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.22800	0.20300	10.96491	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.76800	0.83500	8.72396	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.64800	0.58400	9.87654	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.18800	0.21600	14.89362	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.48600	1.39700	5.98923	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.49000	10.58200	0.87703	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.49100	6.58300	1.41735	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.49400	4.58500	2.02492	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.34000	10.43200	0.88975	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.34000	8.43200	1.10312	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.29000	10.38200	0.89407	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.29000	8.38200	1.10977	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.29100	6.38300	1.46241	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.29400	4.38600	2.14252	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.14000	10.23200	0.90730	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.14000	8.23200	1.13022	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.14100	6.23300	1.49813	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.14500	4.23600	2.19542	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.34000	0.30300	10.88235	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.48000	0.53500	11.45833	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.94100	0.86500	8.07651	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.08100	0.09700	19.75309	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.87300	1.78200	4.85852	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.09000	10.18200	0.91179	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.09000	8.18200	1.13721	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.99000	10.08200	0.92092	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.99000	8.08200	1.15144	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.05600	2.13900	4.03696	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.39600	0.35400	10.60606	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.38600	0.43600	12.95337	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.06600	0.98600	7.50469	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.05600	0.06800	21.42857	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.89000	9.98200	0.93023	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.89000	7.98200	1.16603	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.39100	6.48300	1.43952	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.39200	5.48400	1.70623	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.39400	4.48500	2.07101	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.40200	3.49200	2.64550	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.96100	2.04600	4.33452	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.16300	0.14500	11.04294	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.05300	1.12700	7.02754	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.44400	0.39300	11.48649	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.33400	0.37500	12.27545	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.15700	1.07000	7.51945	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.04700	0.05200	10.63830	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.11900	2.02700	4.34167	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.62200	2.70900	3.31808	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.94100	7.03300	1.32546	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.94300	5.03400	1.84099	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.94600	4.03700	2.30613	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.25100	0.22400	10.75697	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.69100	0.75600	9.40666	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.71500	0.64800	9.37063	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.15500	0.18000	16.12903	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.84100	6.93300	1.34483	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.11000	0.09800	10.90909	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.45000	1.53000	5.51724	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.27700	0.24700	10.83032	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.61700	0.67900	10.04862	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.78700	0.71600	9.02160	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.12700	0.14800	16.53543	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.67800	1.58800	5.36353	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.54100	6.63300	1.40651	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.54200	5.63400	1.66005	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.54300	4.63500	2.02509	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.55000	3.64000	2.53521	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.10300	2.18600	3.94674	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.18200	1.25900	6.51438	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.37600	0.33600	10.63830	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.41600	0.46800	12.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.02400	0.94400	7.81250	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.06400	0.07600	18.75000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.97100	1.88000	4.61695	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.32300	0.28800	10.83591	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.51300	0.57000	11.11111	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.90100	0.82600	8.32408	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.09100	0.10800	18.68132	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.82400	1.73400	4.93421	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.99100	6.08300	1.53564	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.99300	5.08400	1.82255	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.09700	0.08700	10.30928	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.58700	1.66900	5.16698	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.23900	0.21300	10.87866	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.72900	0.79500	9.05350	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.53400	1.44400	5.86701	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.89100	6.98300	1.33507	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.89300	4.98400	1.85980	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.89600	3.98700	2.33573	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.43100	2.51700	3.53764	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.10500	0.09400	10.47619	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.49500	1.57600	5.41806	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.26400	0.23500	10.98485	0.00000	0.0000	28
02/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.65400	0.71700	9.63303	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.75100	0.68200	9.18775	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.14100	0.16400	16.31206	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.63000	1.54000	5.52147	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.79100	6.88300	1.35473	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.79200	5.88300	1.57113	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.79300	4.88500	1.91947	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.79700	3.88800	2.39663	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.11400	0.10200	10.52632	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.40400	1.48400	5.69801	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.29200	0.26000	10.95890	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.58200	0.64200	10.30928	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.82400	0.75200	8.73786	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.11400	0.13400	17.54386	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.72700	1.63700	5.21135	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.11900	0.10700	10.08403	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.35900	1.43900	5.88668	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.30700	0.27400	10.74919	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.54700	0.60600	10.78611	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.77500	1.68500	5.07042	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.59100	6.68300	1.39584	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.59200	5.68400	1.64521	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.59300	4.68500	2.00305	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.59900	3.68900	2.50069	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.13600	0.12100	11.02941	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.22600	1.30300	6.28059	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.35700	0.31900	10.64426	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.44700	0.50100	12.08054	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.98200	0.90400	7.94297	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.92200	1.83100	4.73465	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.14900	2.23200	3.86226	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.34100	6.43300	1.45088	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.34200	5.43400	1.72220	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.34400	4.43600	2.11786	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.35200	3.44200	2.68496	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.07700	0.06900	10.38961	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.86700	1.95100	4.49920	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.09100	6.18300	1.51043	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.09200	5.18400	1.80676	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.09500	4.18600	2.22222	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.10700	3.19600	2.86450	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.08900	0.08000	10.11236	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.67900	1.76200	4.94342	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.89100	5.98300	1.56170	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.55400	0.49600	10.46931	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.24400	0.27800	13.93443	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.34400	1.25500	6.62202	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.31600	2.22500	3.92919	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.74200	5.83300	1.58481	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.74300	4.83500	1.93970	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	8,032
02/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.76700	2.85400	3.14420	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.52500	0.46800	10.85714	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.26500	0.30000	13.20755	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.29700	1.20800	6.86199	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.84300	4.93400	1.87900	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.84600	3.93700	2.36609	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.86300	2.95200	3.10863	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.91400	1.99900	4.44096	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.17100	0.15200	11.11111	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.01100	1.08400	7.22057	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.47000	0.41700	11.27660	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.31000	0.34900	12.58065	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.20300	1.11600	7.23192	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.16800	2.07700	4.19742	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.24000	8.33200	1.11650	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.74100	6.83300	1.36478	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.24200	5.33400	1.75506	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.40	C	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
02/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.74700	3.83800	2.42861	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.28900	2.37400	3.71341	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.18800	0.16700	11.17021	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.92800	0.99900	7.65086	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.86200	0.78900	8.46868	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.10200	0.12100	18.62745	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.26700	2.17500	4.05823	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.76100	3.66900	2.44616	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.38400	2.46900	3.56544	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.49000	8.58200	1.08363	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.99100	7.08300	1.31598	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.49200	5.58400	1.67516	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.99500	4.08700	2.30288	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.52600	2.61300	3.44418	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.14900	0.13300	10.73826	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.13900	1.21500	6.67252	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.68100	0.61500	9.69163	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.17100	0.19700	15.20468	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.02000	1.92900	4.50495	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.51100	3.41900	2.62034	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.94000	9.03200	1.02908	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.44100	7.53300	1.23639	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.94100	6.03300	1.54856	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.44400	4.53500	2.04770	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.96100	3.04900	2.97197	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.54100	1.62200	5.25633	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.42000	0.37300	11.19048	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.36000	0.40500	12.50000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.58200	1.49200	5.68900	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.06200	2.97000	3.00457	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.64100	6.73300	1.38533	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.64200	5.73400	1.63063	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.64300	4.73500	1.98148	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.64800	3.73900	2.49452	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.67000	2.75700	3.25843	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.19600	2.27900	3.77960	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.72600	1.80900	4.80881	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.13000	0.11600	10.76923	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.27000	1.34800	6.14173	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.20600	0.18400	10.67961	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.84600	0.91600	8.27423	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.03900	0.03300	15.38462	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.47900	2.56500	3.46914	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.69100	6.78300	1.37498	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.69200	5.78300	1.59874	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.69300	4.78500	1.96037	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.69800	3.78800	2.43375	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.24200	2.32700	3.79126	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.77300	1.85600	4.68133	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.12500	0.11100	11.20000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.31500	1.39300	5.93156	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.19700	0.17500	11.16751	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.88700	0.95700	7.89177	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.04600	0.03900	15.21739	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.33600	2.42100	3.63870	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	11,194
02/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.84200	5.93300	1.55769	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	11,194

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.82000	1.90400	4.61538	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.71800	2.80600	3.23767	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.14000	9.23200	1.00656	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.14100	7.23300	1.28833	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.14200	5.23400	1.78919	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.15600	3.24500	2.82003	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.86300	2.77100	3.21341	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.04000	9.13200	1.01770	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.04100	7.13300	1.30663	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.04200	5.13400	1.82467	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.05800	3.14700	2.91040	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.96300	2.87100	3.10496	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.09000	9.18200	1.01210	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.09100	7.18300	1.29742	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.91300	2.82100	3.15826	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.34000	9.43200	0.98501	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.34100	7.43300	1.25324	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.66400	2.57200	3.45345	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.44000	9.53200	0.97458	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.44200	5.53400	1.69055	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.45100	3.54100	2.60794	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.56500	2.47300	3.58674	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.39000	9.48200	0.97977	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.39100	7.48300	1.24476	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.61400	2.52200	3.51951	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.49000	9.58200	0.96944	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.49100	7.58300	1.22814	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.50000	3.59000	2.57143	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.51500	2.42300	3.65805	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.64000	9.73200	0.95436	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.64100	7.73200	1.19094	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.36600	2.27400	3.88842	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.69000	9.78200	0.94943	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.69100	7.78200	1.18320	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.59000	9.68200	0.95933	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.59100	7.68200	1.19879	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.41600	2.32400	3.80795	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.89000	8.98200	1.03487	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.91200	3.00000	3.02198	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.11200	3.02000	2.95630	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.46500	2.37400	3.69168	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.46100	3.36900	2.65819	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.61100	3.51900	2.54777	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.41100	3.31900	2.69716	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.19000	9.28200	1.00109	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.85	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
02/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.19100	7.28300	1.27938	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.19200	5.28400	1.77196	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.20500	3.29500	2.80811	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.81300	2.72100	3.27053	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.99000	9.08200	1.02336	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.00900	3.09800	2.95779	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.01200	2.92000	3.05445	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.31200	3.22000	2.77778	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.74000	8.83200	1.05263	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.26200	3.17000	2.82036	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.24000	9.33200	0.99567	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.24100	7.33300	1.27054	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.25400	3.34400	2.76583	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.76300	2.67200	3.29352	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.84000	9.93200	0.93496	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.84000	7.93200	1.17347	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.29000	9.38200	0.99031	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.29100	7.38300	1.26183	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.29200	5.38400	1.73847	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.30300	3.39300	2.72480	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.71400	2.62200	3.38983	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.54000	9.63200	0.96436	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.54100	7.63300	1.22000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	£ / R 2010/09/13			Foreign Exchange Future	11.85290	11.76090	0.77618	11.81150	11.7070	1,304
02/03/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.33100	0.30000	9.36556	0.00000	0.0000	0
02/03/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	1.20800	1.26900	5.04967	0.00000	0.0000	0
02/03/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.31700	0.31800	0.31546	0.00000	0.0000	0
02/03/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	1.24400	1.33700	7.47588	0.00000	0.0000	0
02/03/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.34500	0.31400	8.98551	0.00000	0.0000	0
02/03/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	1.17200	1.23300	5.20478	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08620	0.08540	0.92807	0.00000	0.0000	1,364
02/03/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00629	0.00551	12.40064	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00009	0.00011	22.22222	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00042	0.00026	38.09524	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00422	0.00486	15.16588	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01620	0.01540	4.93827	0.00000	0.0000	0
02/03/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08780	0.08690	1.02506	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00876	0.00815	6.96347	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00096	0.00125	30.20833	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00355	0.00332	6.47887	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00575	0.00642	11.65217	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01790	0.01702	4.91620	0.00000	0.0000	0
02/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00010	0.00012	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15			Foreign Exchange Future	10.43210	10.30740	1.19535	10.37350	10.2900	21,503
02/03/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.21800	9.34300	1.35604	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.21800	7.34300	1.73178	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.21800	5.34300	2.39555	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.21800	3.34300	3.88440	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.21900	1.34300	10.17227	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.04000	0.01600	60.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.25800	0.35900	39.14729	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.78400	0.65900	15.94388	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.78200	1.65700	7.01459	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.78200	2.65700	4.49317	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.46800	9.59300	1.32024	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.46800	7.59300	1.67381	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.56800	9.69300	1.30644	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.56800	7.69300	1.65169	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.31800	9.44300	1.34149	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.31800	7.44300	1.70812	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,636
02/03/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.16800	2.29300	5.76568	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	9.11800	9.24300	1.37091	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	7.11800	7.24300	1.75611	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	5.11800	5.24300	2.44236	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	3.11800	3.24300	4.00898	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	1.11900	1.24300	11.08132	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.06200	0.02700	56.45161	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.18000	0.27000	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.88300	0.75800	14.15629	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	1.88200	1.75700	6.64187	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	2.88200	2.75700	4.33727	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.96800	9.09300	1.39384	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.96800	7.09300	1.79392	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.96800	5.09300	2.51610	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.96800	3.09300	4.21159	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.97000	1.09400	12.78351	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.12300	0.05800	52.84553	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.09100	0.15100	65.93407	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.03200	0.90800	12.01550	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.03200	1.90700	6.15157	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.03200	2.90700	4.12269	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.40	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
02/03/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	9.01800	9.14300	1.38612	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	7.01800	7.14300	1.78113	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	5.01800	5.14300	2.49103	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	3.01800	3.14300	4.14182	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	1.02000	1.14400	12.15686	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.09500	0.04500	52.63158	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.11300	0.18800	66.37168	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.98300	0.85800	12.71617	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	1.98200	1.85700	6.30676	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	2.98200	2.85700	4.19182	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.36800	9.49300	1.33433	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.36800	7.49300	1.69653	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.61800	9.74300	1.29965	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.61800	7.74300	1.64085	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.66800	9.79300	1.29293	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.66800	7.79300	1.63015	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.51800	9.64300	1.31330	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.51800	7.64300	1.66268	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.41800	9.54300	1.32725	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.41800	7.54300	1.68509	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.26800	9.39300	1.34873	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.26800	7.39300	1.71987	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.16800	9.29300	1.36344	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.60	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
02/03/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.16800	7.29300	1.74386	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.16800	5.29300	2.41873	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.16800	3.29300	3.94571	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.16900	1.29300	10.60736	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.04900	0.02100	57.14286	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.21700	0.31400	44.70046	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.83300	0.70900	14.88595	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.83200	1.70700	6.82314	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.83200	2.70700	4.41384	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	9.06800	9.19300	1.37847	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	7.06800	7.19300	1.76853	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.91800	9.04300	1.40166	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.91800	7.04300	1.80688	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.91800	5.04300	2.54168	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.91800	4.04300	3.19040	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.91800	3.04300	4.28376	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.91800	2.04300	6.51721	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.92000	1.04400	13.47826	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.15500	0.07400	52.25806	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.07300	0.11700	60.27397	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.08200	0.95800	11.46026	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.08200	1.95700	6.00384	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.08200	2.95700	4.05581	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	5.06800	5.19300	2.46646	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	4.06800	4.19300	3.07276	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	3.06800	3.19300	4.07432	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	2.06800	2.19300	6.04449	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	10
02/03/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	1.06900	1.19300	11.59963	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.07700	0.03500	54.54545	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.14500	0.22800	57.24138	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.93300	0.80800	13.39764	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	1.93200	1.80700	6.46998	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	2.93200	2.80700	4.26330	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.26800	5.39300	2.37282	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.26800	4.39300	2.92877	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.26800	3.39300	3.82497	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.26800	2.39300	5.51146	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.26900	1.39300	9.77147	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.03200	0.01300	59.37500	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.30000	0.40600	35.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.73400	0.61000	16.89373	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.73200	1.60700	7.21709	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.73200	2.60700	4.57540	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.31800	5.44300	2.35051	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.31800	4.44300	2.89486	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.31800	3.44300	3.76733	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.31800	2.44300	5.39258	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.31900	1.44300	9.40106	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.02500	0.01000	60.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.34300	0.45300	32.06997	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.68500	0.56100	18.10219	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.68200	1.55700	7.43163	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.68200	2.55700	4.66070	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.51800	5.64300	2.26531	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.51800	4.64300	2.76671	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.51800	3.64300	3.55316	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.51800	2.64300	4.96426	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.51800	1.64300	8.23452	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.52900	0.64700	22.30624	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.49100	0.36900	24.84725	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.48200	1.35700	8.43455	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.48200	2.35700	5.03626	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.56800	5.69300	2.24497	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.56800	4.69300	2.73643	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.56800	3.69300	3.50336	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.56800	2.69300	4.86760	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.56800	1.69300	7.97194	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	13,651
02/03/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.57700	0.69600	20.62392	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.44400	0.32300	27.25225	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.43200	1.30700	8.72905	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.43200	2.30700	5.13980	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.41800	5.54300	2.30712	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.41800	4.54300	2.82933	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.41800	3.54300	3.65711	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.41800	2.54300	5.16956	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.41800	1.54300	8.81523	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.01600	0.00600	62.50000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.43400	0.54900	26.49770	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.58700	0.46400	20.95400	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.58200	1.45700	7.90139	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.58200	2.45700	4.84121	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.36800	5.49300	2.32861	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.36800	4.49300	2.86172	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.36800	3.49300	3.71140	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.36800	2.49300	5.27872	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.36900	1.49300	9.05771	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.02000	0.00800	60.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.38800	0.50100	29.12371	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.63600	0.51200	19.49686	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.63200	1.50700	7.65931	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.63200	2.50700	4.74924	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.46800	5.59300	2.28603	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.46800	4.59300	2.79767	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.46800	3.59300	3.60438	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.46800	2.59300	5.06483	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.46800	1.59300	8.51499	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.48100	0.59800	24.32432	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.53900	0.41600	22.82004	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.53200	1.40700	8.15927	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.53200	2.40700	4.93681	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.71800	5.84300	2.18608	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.71800	4.84300	2.64943	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.71800	3.84300	3.36202	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.71800	2.84300	4.59897	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.71800	1.84300	7.27590	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.72300	0.84500	16.87414	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.30900	0.19600	36.56958	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.02700	0.03900	44.44444	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.28200	1.15700	9.75039	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.28200	2.15700	5.47765	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.61800	5.74300	2.22499	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.61800	4.74300	2.70680	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.61800	3.74300	3.45495	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.61800	2.74300	4.77464	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.61800	1.74300	7.72559	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.62500	0.74500	19.20000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.39800	0.27900	29.89950	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.38200	1.25700	9.04486	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.38200	2.25700	5.24769	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.66800	5.79300	2.20536	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.66800	4.79300	2.67781	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.66800	3.79300	3.40785	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.66800	2.79300	4.68516	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.67400	0.79500	17.95252	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.35300	0.23600	33.14448	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.33200	1.20700	9.38438	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.33200	2.20700	5.36021	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.76800	5.89300	2.16713	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.76800	4.89300	2.62164	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.76800	3.89300	3.31741	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.76800	2.89300	4.51590	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.76800	1.89300	7.07014	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.77200	0.89400	15.80311	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.26700	0.15900	40.44944	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.03500	0.05200	48.57143	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.23200	1.10700	10.14610	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.23200	2.10700	5.60036	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.81800	5.94300	2.14850	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.81800	4.94300	2.59444	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.81800	3.94300	3.27397	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.81800	2.94300	4.43577	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.81800	1.94300	6.87569	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	2,700
02/03/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.82100	0.94400	14.98173	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.22700	0.12400	45.37445	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.04500	0.06700	48.88889	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.18200	1.05800	10.49069	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.18200	2.05700	5.72869	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.66800	1.79300	7.49400	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.71800	8.84300	1.43382	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.71800	6.84300	1.86067	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.28200	3.15700	3.80865	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.86800	8.99300	1.40956	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.86800	6.99300	1.82003	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.86800	4.99300	2.56779	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.86800	2.99300	4.35844	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.87100	0.99400	14.12170	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.18900	0.09400	50.26455	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.05700	0.08700	52.63158	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.13200	1.00800	10.95406	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.13200	2.00700	5.86304	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.13200	3.00700	3.99106	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.81800	8.94300	1.41756	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.81800	6.94300	1.83338	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.18200	3.05700	3.92835	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.66800	8.79300	1.44209	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.66800	6.79300	1.87463	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.33200	3.20700	3.75150	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.76800	8.89300	1.42564	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.76800	6.89300	1.84693	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.23200	3.10700	3.86757	0.00000	0.0000	0
02/03/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.61270	10.48570	1.19668	10.55000	10.5400	13,145
02/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.54200	1.65800	7.52270	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.06800	0.05400	20.58824	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.35500	1.46800	8.33948	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.06100	0.04900	19.67213	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.44800	1.56300	7.94199	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.68700	8.81400	1.46195	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.68700	6.81400	1.89921	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.68800	4.81500	2.70904	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.69900	2.82300	4.59429	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.13500	0.10800	20.00000	0.00000	0.0000	25
02/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.82200	0.92200	12.16545	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.48800	0.40300	17.41803	0.00000	0.0000	20
02/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.17500	0.21700	24.00000	0.00000	0.0000	271
02/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.32500	1.20000	9.43396	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.31500	2.18800	5.48596	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.31300	3.18600	3.83338	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.98700	9.11400	1.41315	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.98700	7.11400	1.81766	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.98800	5.11500	2.54611	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.99500	3.12000	4.17362	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.09500	0.07500	21.05263	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.08200	1.18900	9.88909	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.32700	0.26600	18.65443	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.31400	0.38000	21.01911	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.03400	0.91600	11.41199	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.02100	0.03000	42.85714	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.01600	1.89000	6.25000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.01300	2.88600	4.21507	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.60	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
02/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.08700	9.21400	1.39760	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.08700	7.21400	1.79201	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.08800	5.21500	2.49607	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.09400	3.21900	4.04008	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.08500	0.06700	21.17647	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.17200	1.28100	9.30034	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.28800	0.23300	19.09722	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.37500	0.44700	19.20000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.94400	0.82900	12.18220	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.03100	0.04300	38.70968	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.91700	1.79100	6.57277	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.91300	2.78700	4.32544	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.73700	8.86400	1.45359	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.73700	6.86400	1.88511	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.73800	4.86500	2.68046	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.74900	2.87200	4.47435	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.12700	0.10100	20.47244	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.86400	0.96500	11.68981	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.45800	0.37600	17.90393	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.19500	0.24000	23.07692	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.27600	1.15100	9.79624	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.26500	2.13800	5.60706	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.26300	3.13600	3.89212	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.78700	8.91400	1.44532	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.78700	6.91400	1.87122	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.78800	4.91500	2.65246	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.79800	2.92200	4.43174	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.12000	0.09500	20.83333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.90700	1.00900	11.24587	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.42900	0.35100	18.18182	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.21600	0.26500	22.68519	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.22800	1.10300	10.17915	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.21500	2.08900	5.68849	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.21300	3.08600	3.95269	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.93700	9.06400	1.42106	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.93700	7.06400	1.83076	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.93800	5.06500	2.57189	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.94600	3.07000	4.20910	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.10100	0.08000	20.79208	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.03800	1.14400	10.21195	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.35000	0.28400	18.85714	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.28700	0.34800	21.25436	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.08200	0.96100	11.18299	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.06600	1.94000	6.09874	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.06300	2.93600	4.14626	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.83700	8.96400	1.43714	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.83700	6.96400	1.85754	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.83800	4.96500	2.62505	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.84700	2.97100	4.35546	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.11300	0.09000	20.35398	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.95000	1.05400	10.94737	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.40100	0.32600	18.70324	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.23800	0.29000	21.84874	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.17900	1.05400	10.60221	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.16600	2.03900	5.86334	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.16300	3.03600	4.01518	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.45	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
02/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.88700	9.01400	1.42905	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.88700	7.01400	1.84405	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.88800	5.01500	2.59820	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.89600	3.02100	4.31630	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.10700	0.08500	20.56075	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.99400	1.09900	10.56338	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.37500	0.30300	19.20000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.26200	0.31700	20.99237	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.13100	1.00600	11.05217	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.11600	1.98900	6.00189	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.11300	2.98600	4.07967	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.23700	9.36400	1.37491	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.23700	7.36400	1.75487	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.23800	5.36400	2.40550	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.24200	3.36800	3.88649	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.30900	1.42100	8.55615	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.23700	0.19100	19.40928	0.00000	0.0000	29
02/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.47400	0.55500	17.08861	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.81600	0.70600	13.48039	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.05300	0.07000	32.07547	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.76800	1.64200	7.12670	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.76400	2.63700	4.59479	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.18700	9.31400	1.38239	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.18700	7.31400	1.76708	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.18800	5.31400	2.42868	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.19300	3.31800	3.91481	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.07600	0.06000	21.05263	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.26300	1.37400	8.78860	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.25300	0.20400	19.36759	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.44000	0.51800	17.72727	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.85800	0.74600	13.05361	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.04500	0.06000	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.81800	1.69200	6.93069	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.81400	2.68700	4.51315	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.28700	9.41400	1.36750	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.28700	7.41400	1.74283	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.28800	5.41400	2.38275	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.29200	3.41800	3.82746	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.22300	0.17900	19.73094	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.51000	0.59300	16.27451	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.77500	0.66800	13.80645	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.06200	0.08200	32.25806	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.71900	1.59300	7.32984	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.71400	2.58700	4.67944	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.33700	9.46400	1.36018	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.33700	7.46400	1.73095	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.33800	5.46400	2.36043	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.34200	3.46700	3.74028	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.06500	0.05100	21.53846	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.40200	1.51500	8.05991	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.20900	0.16800	19.61722	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.54600	0.63200	15.75092	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.73500	0.63000	14.28571	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.07200	0.09400	30.55556	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.66900	1.54300	7.54943	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.66400	2.53700	4.76727	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.13700	9.26400	1.38995	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.13700	7.26400	1.77946	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.13800	5.26400	2.45232	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.14300	3.26900	4.00891	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.08000	0.06400	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.21700	1.32800	9.12079	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.27000	0.21800	19.25926	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.40700	0.48200	18.42752	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.90100	0.78700	12.65261	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.03800	0.05100	34.21053	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.86700	1.74100	6.74879	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.86400	2.73700	4.43436	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.38700	9.51400	1.35293	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.38700	7.51400	1.71924	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.38800	5.51400	2.33853	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.39100	3.51700	3.71572	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.19600	0.15700	19.89796	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.58300	0.67100	15.09434	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.69600	0.59400	14.65517	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.08300	0.10800	30.12048	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.62000	1.49400	7.77778	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.61400	2.48700	4.85845	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.53700	9.66400	1.33166	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.53700	7.66400	1.68502	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.53700	5.66400	2.29366	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.54000	3.66600	3.55932	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.05300	0.04200	20.75472	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.59000	1.70600	7.29560	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.16300	0.13000	20.24540	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.70000	0.79400	13.42857	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.58600	0.49200	16.04096	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.12300	0.15600	26.82927	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.47200	1.34600	8.55978	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.46400	2.33800	5.11364	0.00000	0.0000	0
02/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.79040	10.66300	1.18068	10.63200	10.6320	505
02/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.23900	0.21000	12.13389	0.00000	0.0000	0
02/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.11400	1.21200	8.79713	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13			Foreign Exchange Future	10.96720	10.83580	1.19812	10.87000	10.8700	160
02/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.24000	9.36900	1.39610	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.25400	7.38100	1.75076	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.28600	5.41100	2.36474	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.11600	0.10400	10.34483	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.34900	3.46800	3.55330	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.29300	0.26400	9.89761	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.52600	1.62800	6.68414	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.52100	0.46800	10.17274	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.75400	0.83200	10.34483	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.00400	0.91300	9.06375	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.23700	0.27700	16.87764	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.81300	1.69100	6.72918	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04600	0.05500	19.56522	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.78100	2.65200	4.63862	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.31800	0.28500	10.37736	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.40100	1.49900	6.99500	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.28900	9.41900	1.39950	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.30300	7.43100	1.75270	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.33500	5.46000	2.34302	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.11400	0.10200	10.52632	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.39700	3.51600	3.50309	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.28600	0.25700	10.13986	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.56900	1.67100	6.50096	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.50500	0.45400	10.09901	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.78800	0.86800	10.15228	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.97200	0.88300	9.15638	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.25500	0.29700	16.47059	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.76700	1.64600	6.84776	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.05000	0.06000	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.73200	2.60200	4.75842	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.98700	10.11700	1.30169	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.99700	8.12500	1.60060	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.02400	6.14900	2.07503	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.07100	4.19300	2.99681	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.20400	0.18300	10.29412	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.18700	2.29700	5.02972	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.33600	0.30100	10.41667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.31900	1.41500	7.27824	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.60900	0.54800	10.01642	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.59200	0.66200	11.82432	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.17500	1.07500	8.51064	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.15800	0.18900	19.62025	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.04500	1.92000	6.11247	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.88700	10.01700	1.31486	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.89800	8.02600	1.62066	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.92500	6.05200	2.14346	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.09100	0.08200	9.89011	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.97400	4.09600	3.06995	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.21400	0.19200	10.28037	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.09700	2.20600	5.19790	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.35500	0.31800	10.42254	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.23800	1.33200	7.59289	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.65200	0.58500	10.27607	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.53500	0.59900	11.96262	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.25400	1.14500	8.69219	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.13700	0.15900	16.05839	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.14300	2.01300	6.06626	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.04000	9.17000	1.43805	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.05600	7.18300	1.79989	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.09000	5.21500	2.45580	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.12600	0.11300	10.31746	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.15900	3.27700	3.73536	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.32700	0.29300	10.39755	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.36000	1.45700	7.13235	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.59100	0.53100	10.15228	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.62400	0.69500	11.37821	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.13900	1.04100	8.60404	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.17200	0.20500	19.18605	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.99800	1.87300	6.25626	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.97900	2.84900	4.36388	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.14000	9.26900	1.41138	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.15500	7.28200	1.77498	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.18800	5.31300	2.40941	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.25400	3.37200	3.62631	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.30900	0.27800	10.03236	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.44200	1.54200	6.93481	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.55500	0.49800	10.27027	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.68800	0.76200	10.75581	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.07000	0.97500	8.87850	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.20300	0.23900	17.73399	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.90500	1.78100	6.50919	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.88000	2.75000	4.51389	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.43900	9.56800	1.36667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.45200	7.57900	1.70424	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.48200	5.60800	2.29843	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.54000	3.66000	3.38983	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.26500	0.23800	10.18868	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.69800	1.80200	6.12485	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.46100	0.41400	10.19523	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.89400	0.97800	9.39597	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.88200	0.79800	9.52381	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.31500	0.36200	14.92063	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.63300	1.51400	7.28720	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06600	0.07800	18.18182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.58400	2.45500	4.99226	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.58800	9.71800	1.35586	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.60000	7.72800	1.68421	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.63000	5.75600	2.23801	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.10100	0.09100	9.90099	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.68400	3.80500	3.28447	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.24600	0.22100	10.16260	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.82900	1.93500	5.79552	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.42200	0.37800	10.42654	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.00500	1.09200	8.65672	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.79800	0.72000	9.77444	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.38100	0.43400	13.91076	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.50200	1.38700	7.65646	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08500	0.10100	18.82353	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.43700	2.30700	5.33443	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.89100	9.02000	1.45091	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.90800	7.03500	1.83845	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.94400	5.06800	2.50809	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.13400	0.12000	10.44776	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.01700	3.13400	3.87802	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.12800	2.99800	4.15601	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.94100	9.07000	1.44279	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.95700	7.08400	1.82550	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.99200	5.11700	2.50401	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.13100	0.11800	9.92366	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.06400	3.18200	3.85117	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.34500	0.31000	10.14493	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.27800	1.37400	7.51174	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.63100	0.56600	10.30111	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.56400	0.63000	11.70213	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.21400	1.11000	8.56672	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.14700	0.17400	18.36735	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.09400	1.96600	6.11270	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.07800	2.94800	4.22352	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.99100	9.12000	1.43477	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.00700	7.13400	1.81247	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.04100	5.16600	2.47967	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.12800	0.11500	10.15625	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.11100	3.22900	3.79299	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.02900	2.89900	4.29185	0.00000	0.0000	0
02/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.87240	6.86880	0.05238	0.00000	0.0000	13,612
02/03/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	7.92800	7.93100	0.03784	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	5.92800	5.93100	0.05061	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.92800	3.93100	0.07637	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.92800	1.93100	0.15560	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.07200	1.06900	0.27985	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.07200	2.06900	0.14479	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.07200	3.06900	0.09766	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	4.07200	4.06900	0.07367	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.02800	8.03100	0.03737	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.02800	6.03100	0.04977	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.02800	4.03100	0.07448	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.02800	2.03100	0.14793	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.97200	0.96900	0.30864	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.97200	1.96900	0.15213	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.97200	2.96900	0.10094	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.97200	3.96900	0.07553	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.07800	8.08100	0.03714	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.07800	6.08100	0.04936	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.07800	4.08100	0.07357	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.07800	2.08100	0.14437	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.92200	0.91900	0.32538	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.92200	1.91900	0.15609	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.92200	2.91900	0.10267	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.92200	3.91900	0.07649	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	7.97800	7.98100	0.03760	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.97800	5.98100	0.05018	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.97800	3.98100	0.07541	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.97800	1.98100	0.15167	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.02200	1.01900	0.29354	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.02200	2.01900	0.14837	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.02200	3.01900	0.09927	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	4.02200	4.01900	0.07459	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.87800	7.88100	0.03808	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.87800	5.88100	0.05104	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.87800	3.88100	0.07736	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.87800	1.88100	0.15974	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.12200	1.11900	0.26738	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.12200	2.11900	0.14138	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.75	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
02/03/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.12200	3.11900	0.09609	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.12200	4.11900	0.07278	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.57800	7.58100	0.03959	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.57800	5.58100	0.05378	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.57800	3.58100	0.08385	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.57800	1.58100	0.19011	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.42200	1.41900	0.21097	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.42200	2.41900	0.12386	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.42200	3.41900	0.08767	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.42200	4.41900	0.06784	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.77800	7.78100	0.03857	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.77800	5.78100	0.05192	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.77800	3.78100	0.07941	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.77800	1.78100	0.16873	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.22200	1.21900	0.24550	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.22200	2.21900	0.13501	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.22200	3.21900	0.09311	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.22200	4.21900	0.07106	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.82800	7.83100	0.03832	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.82800	5.83100	0.05148	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.82800	3.83100	0.07837	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.82800	1.83100	0.16411	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.17200	1.16900	0.25597	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.17200	2.16900	0.13812	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.17200	3.16900	0.09458	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.17200	4.16900	0.07191	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.72800	7.73100	0.03882	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.72800	5.73100	0.05237	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.72800	3.73100	0.08047	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.72800	1.73100	0.17361	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.27200	1.26900	0.23585	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.27200	2.26900	0.13204	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.27200	3.26900	0.09169	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.27200	4.26900	0.07022	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.67800	7.68100	0.03907	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.67800	5.68100	0.05284	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.67800	3.68100	0.08157	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.67800	1.68100	0.17878	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.32200	1.31900	0.22693	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.32200	2.31900	0.12920	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.32200	3.31900	0.09031	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.32200	4.31900	0.06941	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.62800	7.63100	0.03933	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.62800	5.63100	0.05330	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.62800	3.63100	0.08269	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.62800	1.63100	0.18428	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.37200	1.36900	0.21866	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.37200	2.36900	0.12648	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.37200	3.36900	0.08897	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.37200	4.36900	0.06862	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.52800	7.53100	0.03985	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.52800	5.53100	0.05427	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.52800	3.53100	0.08503	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.52800	1.53100	0.19634	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.47200	1.46900	0.20380	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.47200	2.46900	0.12136	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.47200	3.46900	0.08641	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.47200	4.46900	0.06708	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.77300	0.76900	0.51746	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.87300	0.86900	0.45819	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.82300	0.81900	0.48603	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.12500	0.12400	0.80000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.06300	0.06100	3.17460	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.15500	0.14900	3.87097	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.33000	0.32500	1.51515	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.42600	0.42200	0.93897	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.52400	0.52000	0.76336	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.62300	0.61900	0.64205	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.72300	0.71900	0.55325	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.67300	0.66900	0.59435	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.24700	0.24700	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.16300	0.16200	0.61350	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.09200	0.09000	2.17391	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.11800	0.11200	5.08475	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.19500	0.19000	2.56410	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.28300	0.27900	1.41343	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.37800	0.37300	1.32275	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.47500	0.47100	0.84211	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.57400	0.57000	0.69686	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.23800	0.23300	2.10084	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.22800	8.23100	0.03646	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.22800	6.23100	0.04817	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.22800	4.23100	0.07096	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.22800	2.23100	0.13465	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.77200	1.76900	0.16930	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.77200	2.76900	0.10823	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.77200	3.76900	0.07953	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.17800	8.18100	0.03668	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.17800	6.18100	0.04856	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.17800	4.18100	0.07180	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.17800	2.18100	0.13774	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.20300	0.20300	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.82200	1.81900	0.16465	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.82200	2.81900	0.10631	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.82200	3.81900	0.07849	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.12800	8.13100	0.03691	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.12800	6.13100	0.04896	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.12800	4.13100	0.07267	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.12800	2.13100	0.14098	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.87200	1.86900	0.16026	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.87200	2.86900	0.10446	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.87200	3.86900	0.07748	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.27800	8.28100	0.03624	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.27800	6.28100	0.04779	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.27800	4.28100	0.07013	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.27800	2.28100	0.13169	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.29200	0.29300	0.34247	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.72200	1.71900	0.17422	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.72200	2.71900	0.11021	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.72200	3.71900	0.08060	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.37800	8.38100	0.03581	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.37800	6.38100	0.04704	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.37800	4.38100	0.06852	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.37800	2.38100	0.12616	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.38600	0.38700	0.25907	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.62200	1.61900	0.18496	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.62200	2.61900	0.11442	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.62200	3.61900	0.08283	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.92340	6.91790	0.07944	6.90000	6.9000	247
02/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.67700	7.68200	0.06513	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.67700	5.68200	0.08807	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.67800	3.68300	0.13594	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.69300	1.69700	0.23627	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.42100	0.41600	1.18765	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.32700	1.32200	0.37679	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.32400	2.31800	0.25818	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.32300	3.31800	0.15047	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.32300	4.31800	0.11566	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.62700	7.63200	0.06556	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.62700	5.63200	0.08886	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.62800	3.63300	0.13782	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.64400	1.64800	0.24331	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.45800	0.45200	1.31004	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.37700	1.37100	0.43573	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.37400	2.36800	0.25274	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.37300	3.36800	0.14824	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.37300	4.36800	0.11434	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.57700	7.58200	0.06599	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.57700	5.58200	0.08965	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.57800	3.58300	0.13974	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.59500	1.59900	0.25078	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.49600	0.49100	1.00806	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.42600	1.42100	0.35063	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.42400	2.41800	0.24752	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.42300	3.41800	0.14607	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.42300	4.41800	0.11305	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.35200	0.34700	1.42045	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.92700	7.93200	0.06308	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.92700	5.93200	0.08436	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.92700	3.93200	0.12732	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.93900	1.94400	0.25786	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.26000	0.25600	1.53846	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.18700	0.18800	0.53476	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.08000	1.07500	0.46296	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.07400	2.06800	0.28930	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.07300	3.06800	0.16271	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.07300	4.06800	0.12276	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.82700	7.83200	0.06388	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.82700	5.83200	0.08581	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.82800	3.83300	0.13062	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.84000	1.84500	0.27174	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.31900	0.31500	1.25392	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.14600	0.14700	0.68493	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.17900	1.17300	0.50891	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.17400	2.16800	0.27599	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.17300	3.16800	0.15758	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.17300	4.16800	0.11982	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	7.97700	7.98200	0.06268	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	5.97700	5.98200	0.08365	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	3.97700	3.98200	0.12572	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.98900	1.99300	0.20111	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.23300	0.22900	1.71674	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.21000	0.21100	0.47619	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.03100	1.02500	0.58196	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.02400	2.01900	0.24704	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.02300	3.01800	0.16540	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	4.02300	4.01800	0.12429	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.87700	7.88200	0.06348	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.87700	5.88200	0.08508	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.87800	3.88300	0.12893	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.89000	1.89400	0.21164	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.28900	0.28500	1.38408	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.16600	0.16700	0.60241	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.12900	1.12400	0.44287	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.12400	2.11800	0.28249	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.12300	3.11800	0.16010	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.12300	4.11800	0.12127	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.72700	7.73200	0.06471	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.72700	5.73200	0.08731	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.72800	3.73300	0.13412	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.74200	1.74600	0.22962	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.38500	0.38100	1.03896	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.11200	0.11300	0.89286	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.27800	1.27200	0.46948	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.27400	2.26800	0.26385	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.27300	3.26800	0.15277	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.27300	4.26800	0.11701	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.22700	8.23200	0.06078	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.22700	6.23200	0.08030	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.22700	4.23200	0.11829	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.23400	2.23900	0.22381	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.14700	0.14400	2.04082	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.37400	0.37600	0.53476	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.79500	0.78900	0.75472	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.77500	1.76900	0.33803	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.77300	2.76800	0.18031	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.77300	3.76800	0.13252	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.17700	8.18200	0.06115	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.17700	6.18200	0.08095	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.17700	4.18200	0.11970	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.18500	2.19000	0.22883	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.16100	0.15800	1.86335	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.33800	0.34000	0.59172	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.84100	0.83600	0.59453	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.82500	1.81900	0.32877	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.82300	2.81800	0.17712	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.82300	3.81800	0.13079	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.07700	8.08200	0.06190	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.07700	6.08200	0.08228	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.07700	4.08200	0.12264	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.08700	2.09100	0.19166	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.19400	0.19000	2.06186	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.27100	0.27200	0.36900	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.93500	0.93000	0.53476	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.92400	1.91900	0.25988	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.92300	2.91800	0.17106	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.92300	3.91800	0.12745	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.02700	8.03200	0.06229	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.02700	6.03200	0.08296	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.02700	4.03200	0.12416	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.03800	2.04200	0.19627	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.21300	0.20900	1.87793	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.24000	0.24100	0.41667	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.98300	0.97700	0.61038	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.97400	1.96900	0.25329	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.97300	2.96800	0.16818	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.97300	3.96800	0.12585	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.27700	8.28200	0.06041	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.27700	6.28200	0.07966	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.27700	4.28200	0.11690	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.28400	2.28900	0.21891	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.13400	0.13100	2.23881	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.41100	0.41300	0.48662	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.74900	0.74400	0.66756	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.72500	1.71900	0.34783	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.72300	2.71800	0.18362	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.72300	3.71800	0.13430	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.12700	8.13200	0.06152	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.12700	6.13200	0.08161	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.12700	4.13200	0.12115	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.13600	2.14000	0.18727	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.17700	0.17300	2.25989	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.30400	0.30500	0.32895	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.88800	0.88200	0.67568	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.87400	1.86900	0.26681	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.87300	2.86800	0.17403	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.87300	3.86800	0.12910	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.32700	8.33200	0.06005	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.32700	6.33200	0.07903	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.32700	4.33200	0.11555	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.33300	2.33800	0.21432	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.12200	0.11900	2.45902	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.44900	0.45100	0.44543	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.70500	0.69900	0.85106	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.67500	1.66900	0.35821	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.67300	2.66800	0.18706	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.67300	3.66800	0.13613	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.96940	6.96400	0.07748	0.00000	0.0000	4,490
02/03/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.34500	0.34100	1.15942	0.00000	0.0000	0
02/03/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.28300	0.28400	0.35336	0.00000	0.0000	0

Future Open Interest

374,931

Option Open Interest

432,622

Total

807,553