



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/03/2010

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
04/03/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.51460	7.46080	0.71594	7.54700	7.4600	232,350
04/03/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.98500	9.03900	0.60100	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.98500	7.03900	0.77309	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.73500	8.78900	0.61820	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.73500	6.78900	0.80178	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.73600	0.78900	7.20109	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.27700	0.22600	18.41155	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.26500	1.21100	4.26877	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.26500	2.21100	2.38411	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.26500	3.21100	1.65391	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.48500	8.53900	0.63642	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.51600	0.46200	10.46512	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	9,671
04/03/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.51500	1.46100	3.56436	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.51500	2.46100	2.14712	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.51500	3.46100	1.53627	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.53500	8.58900	0.63269	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.53500	6.58900	0.82632	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.46500	3.41100	1.55844	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
04/03/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.63500	8.68900	0.62536	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.63500	4.68900	1.16505	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.37000	0.31700	14.32432	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.36500	1.31100	3.95604	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.36500	3.31100	1.60475	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.93500	8.98900	0.60436	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.93500	6.98900	0.77866	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.13500	9.18900	0.59113	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.13500	7.18900	0.75683	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.13500	1.18900	4.75771	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.86500	1.81100	2.89544	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.86500	2.81100	1.88482	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	9.08500	9.13900	0.59439	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.08500	7.13900	0.76217	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	9.03500	9.08900	0.59768	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.03500	7.08900	0.76759	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.83500	8.88900	0.61121	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.83500	6.88900	0.79005	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.88500	8.93900	0.60777	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.88500	6.93900	0.78431	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.78500	8.83900	0.61468	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.78500	6.83900	0.79587	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
04/03/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.21500	1.16100	4.44444	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.21500	2.16100	2.43792	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.21500	3.16100	1.67963	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.68500	8.73900	0.62176	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.68500	6.73900	0.80778	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.58500	8.63900	0.62900	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.58500	6.63900	0.82005	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.08500	5.13900	1.06195	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.41500	3.36100	1.58126	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.68600	0.74000	7.87172	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.32300	0.27100	16.09907	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	5,110
04/03/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.31500	1.26100	4.10646	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.31500	2.26100	2.33261	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.31500	3.26100	1.62896	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.83600	0.88900	6.33971	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.19100	0.14500	24.08377	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.16500	1.11100	4.63519	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.16500	2.11100	2.49423	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.16500	3.11100	1.70616	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.91500	0.86100	5.90164	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.91500	1.86100	2.81984	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.91500	2.86100	1.85249	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.11800	0.08000	32.20339	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
04/03/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.06500	1.01100	5.07042	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.06500	2.01100	2.61501	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.06500	3.01100	1.76183	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.88500	0.93900	6.10169	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.15300	0.11000	28.10458	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.11500	2.06100	2.55319	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.11500	3.06100	1.73355	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.01500	0.96100	5.32020	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.01500	1.96100	2.67990	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.01500	2.96100	1.79104	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.53500	5.58900	0.97561	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.96500	0.91100	5.59585	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.96500	1.91100	2.74809	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.96500	2.91100	1.82125	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.68500	4.73900	1.15261	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.18500	1.23900	4.55696	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.02700	0.01600	40.74074	0.00000	0.0000	747
04/03/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.21200	0.25500	20.28302	0.00000	0.0000	562
04/03/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.81500	0.76100	6.62577	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.81500	1.76100	2.97521	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.81500	2.76100	1.91829	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.02000	0.01100	45.00000	0.00000	0.0000	4,010
04/03/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.25500	0.30000	17.64706	0.00000	0.0000	100
04/03/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.76500	0.71100	7.05882	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.76500	1.71100	3.05949	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.76500	2.71100	1.95298	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.53500	1.58900	3.51792	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.46700	0.41300	11.56317	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.46500	1.41100	3.68601	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.46500	2.41100	2.19067	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	4,000
04/03/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.34600	0.39500	14.16185	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.66500	0.61100	8.12030	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
04/03/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.66500	1.61100	3.24324	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.66500	2.61100	2.02627	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.38500	1.43900	3.89892	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.61500	0.56100	8.78049	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	670
04/03/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.61500	1.56100	3.34365	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.56500	0.51200	9.38053	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	500
04/03/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.56500	1.51100	3.45048	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.56500	2.51100	2.10526	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.58500	5.63900	0.96688	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.58500	4.63900	1.17775	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.41800	0.36500	12.67943	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.41500	1.36100	3.81625	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.41500	2.36100	2.23602	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.48500	4.53900	1.20401	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.23300	0.18400	21.03004	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
04/03/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.88500	7.93900	0.68484	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.11500	1.06100	4.84305	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.61500	2.56100	2.06501	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.11500	4.06100	1.31227	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.13500	8.18900	0.66380	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.13500	5.18900	1.05161	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.86500	0.81100	6.24277	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.36500	2.31100	2.28330	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.86500	3.81100	1.39715	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.08800	0.05900	32.95455	0.00000	0.0000	8,029
04/03/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.07300	0.09800	34.24658	0.00000	0.0000	200
04/03/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
04/03/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.63500	1.68900	3.30275	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.73500	4.78900	1.14044	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.06600	0.04300	34.84848	0.00000	0.0000	15,890
04/03/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.10100	0.13200	30.69307	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.05000	0.03100	38.00000	0.00000	0.0000	228
04/03/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.13500	0.17000	25.92593	0.00000	0.0000	220
04/03/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	2.03500	2.08900	2.65356	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.93500	1.98900	2.79070	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.03700	0.02300	37.83784	0.00000	0.0000	279
04/03/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.17200	0.21200	23.25581	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	5,000
04/03/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.39300	0.44300	12.72265	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.93500	4.98900	1.09422	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	5,000
04/03/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.53800	0.59100	9.85130	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.18500	5.23900	1.04147	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.78600	0.83900	6.74300	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
04/03/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.83500	4.88900	1.11686	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.13500	2.18900	2.52927	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.44100	0.49200	11.56463	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.88500	4.93900	1.10542	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	40
04/03/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.48900	0.54100	10.63395	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	279
04/03/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.63700	0.69000	8.32025	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.98500	5.03900	1.08325	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.58500	2.63900	2.08897	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.48500	2.53900	2.17304	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.38500	2.43900	2.26415	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.58700	0.64000	9.02896	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.38500	5.43900	1.00279	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.68500	2.73900	2.01117	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,890
04/03/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.98500	1.03900	5.48223	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.33500	5.38900	1.01218	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.93500	0.98900	5.77540	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.43500	5.48900	0.99356	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.03500	1.08900	5.21739	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.48500	5.53900	0.98450	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.88500	2.93900	1.87175	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.78500	2.83900	1.93896	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1
04/03/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.08500	1.13900	4.97696	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.63500	5.68900	0.95830	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.23500	1.28900	4.37247	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.13500	6.18900	0.88020	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.48500	1.53900	3.63636	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.73500	5.78900	0.94159	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.03500	3.08900	1.77924	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.33500	1.38900	4.04494	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	6.08500	6.13900	0.88743	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.83500	5.88900	0.92545	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.13500	3.18900	1.72249	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.43500	1.48900	3.76307	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.68500	5.73900	0.94987	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.98500	3.03900	1.80905	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.28500	1.33900	4.20233	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.98500	6.03900	0.90226	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.78500	1.83900	3.02521	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.88500	1.93900	2.86472	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.28500	6.33900	0.85919	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	2.08500	2.13900	2.58993	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.48500	6.53900	0.83269	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.38500	4.43900	1.23147	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.28500	2.33900	2.36324	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.63500	6.68900	0.81387	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
04/03/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.53500	4.58900	1.19074	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.43500	4.48900	1.21759	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.38500	6.43900	0.84573	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.28500	4.33900	1.26021	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.18500	4.23900	1.29032	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.18500	2.23900	2.47140	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.43500	6.48900	0.83916	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.33500	4.38900	1.24567	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.23500	4.28900	1.27509	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.13500	4.18900	1.30593	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	4.03500	4.08900	1.33829	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.78500	5.83900	0.93345	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.08500	3.13900	1.75041	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.58500	1.63900	3.40694	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.88500	5.93900	0.91759	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.38500	3.43900	1.59527	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.28500	3.33900	1.64384	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.18500	3.23900	1.69545	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.68500	1.73900	3.20475	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.93500	5.98900	0.90986	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.23500	3.28900	1.66924	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.73500	1.78900	3.11239	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	6.03500	6.08900	0.89478	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.93500	3.98900	1.37230	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.83500	3.88900	1.40808	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.73500	3.78900	1.44578	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.63500	3.68900	1.48556	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
04/03/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.53500	3.58900	1.52758	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.43500	3.48900	1.57205	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.33500	3.38900	1.61919	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.83500	1.88900	2.94278	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.18500	6.23900	0.87308	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	4.08500	4.13900	1.32191	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.98500	4.03900	1.35508	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.88500	3.93900	1.38996	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.78500	3.83900	1.42668	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.68500	3.73900	1.46540	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.58500	3.63900	1.50628	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.98500	2.03900	2.72040	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.03500	5.08900	1.07249	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.93500	2.98900	1.83986	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.83500	2.88900	1.90476	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.73500	2.78900	1.97441	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.63500	2.68900	2.04934	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.53500	2.58900	2.13018	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
04/03/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.43500	2.48900	2.21766	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.23500	2.28900	2.41611	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
04/03/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.78500	4.83900	1.12853	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
04/03/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.33500	2.38900	2.31263	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.92500	3.97900	1.37580	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.48500	3.53900	1.54950	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	8.08500	8.13900	0.66790	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.91500	3.86100	1.37931	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	8.03500	8.08900	0.67206	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.96500	3.91100	1.36192	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.18500	8.23900	0.65974	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.81500	3.76100	1.41547	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.28500	8.33900	0.65178	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.30000	0.34700	15.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.71500	0.66100	7.55245	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
04/03/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.71500	1.66100	3.14869	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.71500	2.66100	1.98895	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.71500	3.66100	1.45357	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.33500	8.38900	0.64787	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.33500	6.38900	0.85241	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.66500	3.61100	1.47340	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.38500	8.43900	0.64401	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.61500	3.56100	1.49378	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
04/03/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.93500	7.98900	0.68053	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.06500	4.01100	1.32841	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.98500	8.03900	0.67627	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.01500	3.96100	1.34496	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.23500	8.28900	0.65574	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.23500	6.28900	0.86608	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.76500	3.71100	1.43426	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.43500	8.48900	0.64019	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.56500	3.51100	1.51473	0.00000	0.0000	0
04/03/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.64630	7.59030	0.73238	7.67750	7.6000	55,192
04/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.09100	0.08000	12.08791	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.84500	0.89000	5.32544	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.50400	8.56000	0.65851	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.50400	6.56000	0.86101	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.49600	3.44000	1.60183	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.55400	8.61000	0.65466	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.55400	6.61000	0.85444	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.44600	3.39000	1.62507	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.65400	8.71000	0.64710	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.95400	9.01000	0.62542	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.15400	9.21000	0.61175	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.15400	7.21000	0.78278	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.15700	3.21200	1.74216	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.10400	9.16000	0.61511	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.10400	7.16000	0.78829	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.10700	3.16300	1.80238	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.89800	1.84200	2.95047	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.89600	2.84000	1.93370	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.05400	9.11000	0.61851	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.05400	7.11000	0.79388	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.85400	8.91000	0.63248	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.90400	8.96000	0.62893	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.80400	8.86000	0.63607	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.80400	6.86000	0.82305	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.37800	0.34000	10.05291	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.18200	0.20000	9.89011	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.20400	1.14800	4.65116	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.19700	2.14100	2.54893	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.19600	3.14000	1.75219	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.70400	8.76000	0.64338	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.70400	6.76000	0.83532	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.30200	1.24600	4.30108	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.29700	2.24100	2.43796	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.29600	3.24000	1.69903	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.60400	8.66000	0.65086	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.50600	0.46200	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.40100	1.34500	3.99714	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00500	0.00500	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
04/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.39600	3.34000	1.64900	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.65400	6.71000	0.84160	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.15400	5.21000	1.08653	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.10500	0.09200	12.38095	0.00000	0.0000	140
04/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.75900	0.80200	5.66535	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.47100	0.42900	8.91720	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.12500	0.13900	11.20000	0.00000	0.0000	10,000
04/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.35200	1.29600	4.14201	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.34700	2.29100	2.38602	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.34600	3.29000	1.67364	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.88900	0.93500	5.17435	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.16100	1.21000	4.22050	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.95400	7.01000	0.80529	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.90400	6.96000	0.81112	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.90500	3.96100	1.43406	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.85400	6.91000	0.81704	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.11500	1.16400	4.39462	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.96100	0.90800	5.51509	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.94800	1.89200	2.87474	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.94600	2.89000	1.90088	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.93400	0.98000	4.92505	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.35000	0.31400	10.28571	0.00000	0.0000	100
04/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.20400	0.22400	9.80392	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.14700	2.09100	2.60829	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.14600	3.09000	1.78004	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.40400	5.46000	1.03627	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.40400	4.46000	1.27157	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.40600	3.46200	1.64416	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.97800	1.02500	4.80573	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.32300	0.28900	10.52632	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.22700	0.24900	9.69163	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.10600	1.05000	5.06329	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.09700	2.04100	2.67048	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.09600	3.04000	1.80879	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.45400	5.51000	1.02677	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.45400	4.51000	1.25730	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.45600	3.51100	1.59144	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.02400	1.07100	4.58984	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.05700	1.00100	5.29801	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.04700	1.99200	2.68686	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.04600	2.99000	1.83848	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.50400	5.56000	1.01744	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.50600	3.56100	1.56874	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.06900	1.11700	4.49018	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.00800	0.95400	5.35714	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.99800	1.94200	2.80280	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.99600	2.94000	1.86916	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.65400	5.71000	0.99045	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.65400	4.71000	1.20327	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
04/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.65500	3.71100	1.53215	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.05400	0.04700	12.96296	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.20800	1.25700	4.05629	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.21900	0.19500	10.95890	0.00000	0.0000	21,795
04/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.37300	0.40500	8.57909	0.00000	0.0000	200
04/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.87000	0.81700	6.09195	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.84800	1.79200	3.03030	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.84600	2.79000	1.96767	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.20300	0.18100	10.83744	0.00000	0.0000	450
04/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.40700	0.44100	8.35381	0.00000	0.0000	430
04/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.82500	0.77300	6.30303	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.79800	1.74200	3.11457	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.79600	2.74000	2.00286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.75400	5.81000	0.97324	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.75500	3.81100	1.49134	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.30100	1.35200	3.92006	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.18900	0.16700	11.64021	0.00000	0.0000	55
04/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.44300	0.47700	7.67494	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.78100	0.73000	6.53009	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.74900	1.69300	3.20183	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.74600	2.69000	2.03933	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.85400	5.91000	0.95661	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.85500	3.91100	1.45266	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.05400	6.11000	0.92501	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.05400	5.11000	1.10803	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.05500	4.11100	1.38101	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.70	C	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
04/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.05700	3.11300	1.83186	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.00400	6.06000	0.93271	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.00400	5.06000	1.11910	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.00500	4.06100	1.39825	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.57800	0.53200	7.95848	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.50000	1.44400	3.73333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.49700	2.44100	2.24269	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.95400	6.01000	0.94054	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.95500	4.01100	1.41593	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.95800	3.01300	1.85936	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.49200	1.54300	3.41823	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.14000	0.12400	11.42857	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.59400	0.63400	6.73401	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.61600	0.56900	7.62987	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07000	0.07900	12.85714	0.00000	0.0000	200
04/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.55000	1.49400	3.61290	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.54700	2.49100	2.19867	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.80400	5.86000	0.96485	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.80500	3.86100	1.47175	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.17500	0.15500	11.42857	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.47900	0.51500	7.51566	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.73800	0.68800	6.77507	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.69900	1.64300	3.29606	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.69600	2.64000	2.07715	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.70400	5.76000	0.98177	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.70400	4.76000	1.19048	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
04/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.70500	3.76100	1.51147	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.34900	1.39900	3.70645	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.25400	1.30400	3.98724	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.35400	5.41000	1.04595	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.35400	4.41000	1.28617	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.39600	1.44700	3.65330	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.69600	0.64700	7.04023	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.64900	1.59300	3.39600	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.55400	5.61000	1.00828	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.55500	3.61100	1.57525	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	21,795
04/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.58800	1.64000	3.27456	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.54100	0.49600	8.31793	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.09500	0.10600	11.57895	0.00000	0.0000	10,000
04/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.45100	1.39500	3.85941	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.44700	2.39100	2.28852	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.20500	4.26000	1.30797	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.63600	1.68800	3.17848	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.44400	1.49500	3.53186	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.43900	0.39800	9.33941	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.14300	0.15800	10.48951	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.85400	7.91000	0.71301	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.35400	6.41000	0.88133	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.85400	4.91000	1.15369	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.35600	3.41200	1.66865	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.15500	1.09900	4.84848	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
04/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.64600	2.59000	2.11640	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.14600	4.09000	1.35070	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.10400	8.16000	0.69102	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.60400	6.66000	0.84797	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.60500	3.66100	1.55340	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.11300	0.09900	12.38938	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.71700	0.75900	5.85774	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.91500	0.86200	5.79235	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.39700	2.34100	2.33625	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.89600	3.84000	1.43737	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.68400	1.73700	3.14727	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.29800	0.26500	11.07383	0.00000	0.0000	390
04/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.25200	0.27500	9.12698	0.00000	0.0000	130
04/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.60400	4.66000	1.21633	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	21,978
04/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.25500	4.31000	1.29260	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	21,978
04/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.53900	1.59100	3.37882	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.73300	1.78500	3.00058	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.27400	0.24600	10.21898	0.00000	0.0000	100
04/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.27800	0.30600	10.07194	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.55400	4.61000	1.22969	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.97600	2.03000	2.73279	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.87900	1.93200	2.82065	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.25400	0.22800	10.23622	0.00000	0.0000	10,600
04/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.30800	0.33800	9.74026	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.02500	2.07800	2.61728	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.92700	1.98100	2.80228	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
04/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.83000	1.88300	2.89617	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.23600	0.21100	10.59322	0.00000	0.0000	33
04/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.34000	0.37100	9.11765	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.90400	4.96000	1.14192	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.63400	0.67500	6.46688	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.10400	5.16000	1.09718	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.00800	3.06300	1.82846	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.90900	2.96400	1.89068	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.80900	2.86400	1.95799	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	1,900
04/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.80200	0.84600	5.48628	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.95400	5.01000	1.13040	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.85900	2.91400	1.92375	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.76000	2.81500	1.99275	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	135
04/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.67500	0.71700	6.22222	0.00000	0.0000	6
04/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.80400	4.86000	1.16570	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.71000	2.76500	2.02952	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.61200	2.66600	2.06738	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.51300	2.56800	2.18862	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.41500	2.46900	2.23602	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.31700	2.37100	2.33060	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.21900	2.27300	2.43353	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.12200	2.17500	2.49764	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.15100	0.13300	11.92053	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.55500	0.59300	6.84685	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	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
04/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.50400	4.56000	1.24334	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	26,596
04/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.78100	1.83400	2.97586	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.75400	4.81000	1.17796	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.66100	2.71600	2.06689	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.56200	2.61700	2.14676	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.46400	2.51800	2.19156	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.26800	2.32200	2.38095	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.17100	2.22400	2.44127	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.07400	2.12700	2.55545	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.16200	0.14400	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.51600	0.55400	7.36434	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.36600	2.42000	2.28233	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.05400	8.11000	0.69531	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.94600	3.89000	1.41916	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.10400	6.16000	0.91743	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.10500	4.16000	1.33983	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.15400	8.21000	0.68678	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.15400	6.21000	0.90998	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.15500	4.21000	1.32371	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.84600	3.79000	1.45606	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.30400	8.36000	0.67437	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.30400	6.36000	0.88832	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.30400	4.36000	1.30112	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.69600	3.64000	1.51515	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.20400	8.26000	0.68259	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.20400	6.26000	0.90264	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.79600	3.74000	1.47524	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.85400	9.91000	0.56830	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.25400	8.31000	0.67846	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.25400	6.31000	0.89543	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.74600	3.69000	1.49493	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.35400	8.41000	0.67034	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.64600	3.59000	1.53593	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.40400	8.46000	0.66635	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.40400	6.46000	0.87445	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.65600	0.60700	7.46951	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.59900	1.54400	3.43965	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.59700	2.54100	2.15633	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.59600	3.54000	1.55729	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.95400	8.01000	0.70405	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.04600	3.99000	1.38408	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.00400	8.06000	0.69965	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.99600	3.94000	1.40140	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.45400	8.51000	0.66241	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.45400	6.51000	0.86768	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.54600	3.49000	1.57924	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.40800	0.36900	9.55882	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
04/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.16200	0.17900	10.49383	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.77900	7.72060	0.75074	7.79500	7.7500	7,087
04/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.07200	8.12900	0.70614	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.07200	6.13000	0.95520	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.09100	4.14600	1.34441	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.14600	2.19700	2.37651	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.99600	0.94600	5.02008	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.93700	1.88000	2.94269	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.93000	2.87200	1.97952	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.92900	3.87100	1.47620	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.02200	8.07900	0.71055	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.02200	6.08000	0.96314	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.04200	4.09800	1.38545	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.09900	2.15000	2.42973	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.40000	0.37000	7.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.42100	0.44900	6.65083	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.03800	0.98600	5.00963	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.05900	0.06500	10.16949	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.98600	1.92900	2.87009	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.98000	2.92200	1.94631	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.97900	3.92100	1.45765	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.38100	0.35200	7.61155	0.00000	0.0000	509
04/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.45200	0.48100	6.41593	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.12100	8.17900	0.71420	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.12200	6.18000	0.94740	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.14000	4.19500	1.32850	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.07200	0.06500	9.72222	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
04/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.19300	2.24400	2.32558	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.36300	0.33500	7.71350	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.48400	0.51400	6.19835	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.95600	0.90600	5.23013	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.88800	1.83100	3.01907	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.88100	2.82200	2.04790	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.87900	3.82100	1.49523	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.17100	8.22900	0.70983	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.17200	6.23000	0.93973	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.18900	4.24400	1.31296	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.24000	2.29200	2.32143	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.34600	0.32000	7.51445	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.51700	0.54900	6.18956	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.91600	0.86700	5.34934	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.08700	0.09600	10.34483	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.83900	1.78200	3.09951	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.83100	2.77200	2.08407	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.82900	3.77100	1.51476	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.27100	8.32900	0.70125	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.27200	6.33000	0.92474	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.28700	4.34300	1.30627	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.33500	2.38700	2.22698	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.31500	0.29000	7.93651	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.58600	0.61900	5.63140	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.83900	0.79200	5.60191	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.11000	0.12100	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.74200	1.68400	3.32951	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.73100	2.67300	2.12376	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.72900	3.67100	1.55538	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.32100	8.37900	0.69703	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.32200	6.38000	0.91743	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.33600	4.39200	1.29151	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.38300	2.43500	2.18212	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.30000	0.27600	8.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.62100	0.65500	5.47504	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.80300	0.75600	5.85305	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.69300	1.63600	3.36680	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.68100	2.62300	2.16337	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.67900	3.62100	1.57652	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.37100	8.42900	0.69287	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.37200	6.43000	0.91023	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.38500	4.44100	1.27708	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.43100	2.48300	2.13904	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.28600	0.26400	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.65700	0.69300	5.47945	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.76700	0.72100	5.99739	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.13800	0.15000	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.64500	1.58800	3.46505	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.63100	2.57300	2.20448	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.62900	3.57100	1.59824	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.52100	8.57900	0.68067	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.52200	6.58000	0.88930	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.53300	4.58900	1.23538	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.05400	0.04900	9.25926	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
04/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.57500	2.62800	2.05825	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.66600	0.62300	6.45646	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.18700	0.20200	8.02139	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.50000	1.44400	3.73333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.48200	2.42400	2.33683	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.48000	3.42100	1.69540	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.47100	8.52900	0.68469	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.47200	6.53000	0.89617	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.48300	4.54000	1.27147	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.52700	2.57900	2.05778	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.26100	0.24000	8.04598	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.73200	0.76900	5.05464	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.69800	0.65500	6.16046	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.16900	0.18400	8.87574	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.54800	1.49100	3.68217	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.53200	2.47400	2.29068	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.52900	3.47100	1.64353	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.62100	8.67900	0.67278	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.62200	6.68000	0.87587	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.63100	4.68800	1.23084	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.67100	2.72400	1.98428	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.22700	0.20900	7.92952	0.00000	0.0000	585
04/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.84800	0.88800	4.71698	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.60400	0.56300	6.78808	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.22500	0.24200	7.55556	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.40500	1.34900	3.98577	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.38300	2.32500	2.43391	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.38000	3.32100	1.74556	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.24900	0.22900	8.03213	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.77000	0.80800	4.93506	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.92200	7.98000	0.73214	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.92300	5.98000	0.96235	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.94400	4.00000	1.41988	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.00400	2.05500	2.54491	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.44300	0.40900	7.67494	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.36400	0.38800	6.59341	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.12500	1.07000	4.88889	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.08500	2.02700	2.78177	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.08000	3.02200	1.88312	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.07900	4.02100	1.42192	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.97200	8.02900	0.71500	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.97300	6.03000	0.95429	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.99400	4.04900	1.37707	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.05200	2.10200	2.43665	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.42000	0.38900	7.38095	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.39100	0.41800	6.90537	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.08000	1.02800	4.81481	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.03600	1.97800	2.84872	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.03000	2.97200	1.91419	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.02900	3.97100	1.43956	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.22100	8.27900	0.70551	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.22200	6.28000	0.93218	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.23800	4.29400	1.32138	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06700	0.06100	8.95522	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
04/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.28800	2.34000	2.27273	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.33000	0.30400	7.87879	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.55100	0.58300	5.80762	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.87700	0.82900	5.47320	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.09800	0.10800	10.20408	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.79000	1.73300	3.18436	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.78100	2.72300	2.08558	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.77900	3.72100	1.53480	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.42100	8.47900	0.68875	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.42200	6.48000	0.90315	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.43400	4.49000	1.26297	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.47900	2.53100	2.09762	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.27300	0.25100	8.05861	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.69400	0.73000	5.18732	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.73200	0.68700	6.14754	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.15300	0.16600	8.49673	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.59600	1.53900	3.57143	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.58200	2.52300	2.28505	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.57900	3.52100	1.62056	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.57100	8.62900	0.67670	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.57200	6.63000	0.88253	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.58200	4.63800	1.22217	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.62300	2.67600	2.02059	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.23800	0.21900	7.98319	0.00000	0.0000	3,000
04/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.80900	0.84800	4.82077	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.63400	0.59200	6.62461	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.20500	0.22100	7.80488	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.45300	1.39600	3.92292	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.43200	2.37400	2.38487	0.00000	0.0000	0
04/03/2010	\$ / 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
04/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.43000	3.37100	1.72012	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.63000	1.67900	3.00613	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.49300	1.54100	3.21500	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.97000	1.01200	4.32990	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.19900	0.18300	8.04020	0.00000	0.0000	500
04/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.09600	1.13900	3.92336	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.17500	0.16000	8.57143	0.00000	0.0000	3,000
04/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.12700	0.11600	8.66142	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.44800	1.49500	3.24586	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.13700	0.12500	8.75912	0.00000	0.0000	0
04/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.35800	1.40400	3.38733	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.90870	7.85010	0.74096	0.00000	0.0000	673
04/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.04900	8.10600	0.70816	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.06400	6.12100	0.93997	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.09400	4.15000	1.36786	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.13800	0.12800	7.24638	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.17900	2.22800	2.24874	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.49600	0.46600	6.04839	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.53700	0.56600	5.40037	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.07400	1.02500	4.56238	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.97500	1.91800	2.88608	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.96300	2.90500	1.95748	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.96000	3.90100	1.48990	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.32000	0.30000	6.25000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.96100	1.00000	4.05827	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.09800	8.15600	0.71623	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.11300	6.17000	0.93244	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.05200	0.04800	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.14300	4.19800	1.32754	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.13400	0.12500	6.71642	0.00000	0.0000	300
04/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.22500	2.27500	2.24719	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.03700	0.98900	4.62874	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12800	0.13900	8.59375	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
04/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.92700	1.87000	2.95797	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.91400	2.85500	2.02471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.91000	3.85100	1.50895	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.14800	8.20600	0.71183	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.16300	6.22000	0.92487	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.19200	4.24700	1.31202	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.27100	2.32100	2.20167	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.46100	0.43200	6.29067	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.60200	0.63200	4.98339	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.00000	0.95300	4.70000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14100	0.15300	8.51064	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.87900	1.82200	3.03353	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.86400	2.80500	2.06006	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.86000	3.80100	1.52850	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.19800	8.25600	0.70749	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.21200	6.26900	0.91758	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.24100	4.29600	1.29686	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.12600	0.11800	6.34921	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.31700	2.36800	2.20112	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.44400	0.41600	6.30631	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.63500	0.66600	4.88189	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.96500	0.91800	4.87047	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15600	0.16800	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.83100	1.77500	3.05844	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.81400	2.75600	2.06112	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.81000	3.75100	1.54856	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.47800	0.44900	6.06695	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.56900	0.59900	5.27241	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.15	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
04/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.24800	8.30600	0.70320	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.26100	6.31800	0.91040	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.28900	4.34500	1.30567	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.36400	2.41400	2.11506	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.42700	0.40100	6.08899	0.00000	0.0000	4,400
04/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.66800	0.70100	4.94012	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.93000	0.88400	4.94624	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.17100	0.18400	7.60234	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.78400	1.72700	3.19507	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.76500	2.70600	2.13382	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.76000	3.70100	1.56915	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.29800	8.35500	0.68691	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.31100	6.36800	0.90318	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.33800	4.39400	1.29092	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.11900	0.11100	6.72269	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.41000	2.46100	2.11618	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.41200	0.38600	6.31068	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.70300	0.73600	4.69417	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.89600	0.85100	5.02232	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.18700	0.20100	7.48663	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.73700	1.68000	3.28152	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.71500	2.65600	2.17311	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.71000	3.65200	1.56334	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.34700	8.40500	0.69486	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.36000	6.41700	0.89623	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.38700	4.44300	1.27650	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.45700	2.50800	2.07570	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.39700	0.37200	6.29723	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.73800	0.77200	4.60705	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
04/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.86300	0.81900	5.09849	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.20400	0.21900	7.35294	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.69000	1.63400	3.31361	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.66500	2.60700	2.17636	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.66000	3.60200	1.58470	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.54700	8.60500	0.67860	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.55800	6.61500	0.86917	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.58300	4.63900	1.22191	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.64500	2.69700	1.96597	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.34400	0.32200	6.39535	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.88500	0.92200	4.18079	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.74000	0.69900	5.54054	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.28100	0.29900	6.40569	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.50500	1.45000	3.65449	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.46700	2.40900	2.35103	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.46100	3.40200	1.70471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.49700	8.55500	0.68259	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.50900	6.56600	0.87571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.53400	4.59000	1.23511	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.10700	0.10000	6.54206	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.59800	2.65000	2.00154	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.35600	0.33400	6.17978	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.84700	0.88400	4.36836	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.76900	0.72800	5.33160	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.26000	0.27800	6.92308	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.55100	1.49500	3.61057	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.51700	2.45800	2.34406	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.51100	3.45200	1.68043	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.31000	0.29000	6.45161	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
04/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.00100	1.04000	3.89610	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.59600	8.65400	0.67473	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.60800	6.66500	0.86259	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.63200	4.68800	1.20898	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.10200	0.09500	6.86275	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.69300	2.74500	1.93093	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.33200	0.31100	6.32530	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.92300	0.96100	4.11701	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.71200	0.67200	5.61798	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.30300	0.32200	6.27063	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.46000	1.40500	3.76712	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.41800	2.35900	2.44003	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.41100	3.35300	1.70038	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.38300	0.35900	6.26632	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.77400	0.80900	4.52196	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.94900	8.00700	0.72965	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.96500	6.02200	0.95557	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.99700	4.05200	1.37603	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.14500	0.13600	6.20690	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.08600	2.13600	2.39693	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.53700	0.50300	6.33147	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.47800	0.50300	5.23013	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.15400	1.10100	4.59272	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.07200	2.01400	2.79923	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.06300	3.00400	1.92622	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.05900	4.00100	1.42892	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.99900	8.05600	0.71259	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.01500	6.07100	0.93101	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.04600	4.10100	1.35937	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
04/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.14200	0.13200	7.04225	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.13300	2.18200	2.29723	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.51600	0.48500	6.00775	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.50700	0.53500	5.52268	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.11300	1.06300	4.49236	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10400	0.11300	8.65385	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.02300	1.96600	2.81760	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.01300	2.95400	1.95818	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.01000	3.95100	1.47132	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.39700	8.45500	0.69072	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.41000	6.46700	0.88924	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.43600	4.49200	1.26240	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.11300	0.10500	7.07965	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.50400	2.55500	2.03674	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.83100	0.78700	5.29483	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.22200	0.23700	6.75676	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.64300	1.58700	3.40840	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.61600	2.55700	2.25535	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.61000	3.55200	1.60665	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.44700	8.50500	0.68663	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.45900	6.51600	0.88249	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.48500	4.54100	1.24861	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.11000	0.10200	7.27273	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.55100	2.60200	1.99922	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.36900	0.34600	6.23306	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.81000	0.84600	4.44444	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.80000	0.75700	5.37500	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.24100	0.25700	6.63900	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.59700	1.54100	3.50657	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.56600	2.50800	2.26033	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.56100	3.50200	1.65684	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
04/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.15300	7.21100	0.81085	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.17400	5.23000	1.08233	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.21900	3.27200	1.64647	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.23000	0.21500	6.52174	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.37100	1.41500	3.20934	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.85900	4.80000	1.21424	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.41400	1.45800	3.11174	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.22300	0.20800	6.72646	0.00000	0.0000	330
04/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.17500	0.16400	6.28571	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.76600	1.81400	2.71801	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.20900	0.19600	6.22010	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.50000	1.54600	3.06667	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.17100	0.16000	6.43275	0.00000	0.0000	0
04/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.81200	1.86000	2.64901	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14			Foreign Exchange Future	8.05000	7.97780	0.89689	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00000	0.57000	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.00000	0.59200	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00000	0.54700	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.00000	0.61900	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00000	0.59300	100.00000	0.00000	0.0000	0
04/03/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.00000	0.56500	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15			Foreign Exchange Future	11.31470	11.26940	0.40036	11.35000	11.3500	17,419
04/03/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.68500	10.73100	0.43051	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.68500	8.73100	0.52965	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.68500	6.73100	0.68811	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.68500	4.73100	0.98186	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.68500	2.73100	1.71322	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.68500	1.73100	2.72997	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.69100	0.73600	6.51230	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.34000	0.29700	12.64706	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	1.31500	1.27000	3.42205	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.83500	10.88100	0.42455	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.83500	8.88100	0.52066	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.83500	6.88100	0.67301	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.83500	4.88100	0.95140	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.83500	2.88100	1.62257	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.83500	1.88100	2.50681	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.83900	0.88400	5.36353	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.21600	0.17700	18.05556	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.16500	1.12000	3.86266	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.78500	10.83100	0.42652	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.78500	8.83100	0.52362	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.78500	6.83100	0.67797	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.78500	4.83100	0.96134	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.78500	2.83100	1.65171	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.78500	1.83100	2.57703	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.78900	0.83400	5.70342	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.25500	0.21500	15.68627	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.21500	1.17000	3.70370	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.16500	2.11900	2.12471	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	10.18500	10.23100	0.45164	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.18500	8.23100	0.56200	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	10.03500	10.08100	0.45840	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.35	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
04/03/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.03500	8.08100	0.57250	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.03500	6.08100	0.76222	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.03500	4.08100	1.14002	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.03500	2.08100	2.26044	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.03700	1.08200	4.33944	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.09300	0.07100	23.65591	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.12800	0.15200	18.75000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.96600	0.92100	4.65839	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.96500	1.91900	2.34097	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.88500	9.93100	0.46535	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.88500	7.93100	0.58339	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.88500	5.93100	0.78165	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.88500	3.93100	1.18404	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.88500	1.93100	2.44032	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.88800	0.93300	5.06757	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.17900	0.14100	21.22905	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.06400	0.07200	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.11500	1.07000	4.03587	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.11500	2.06900	2.17494	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.93500	9.98100	0.46301	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.93500	7.98100	0.57971	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.93500	5.98100	0.77506	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.93500	3.98100	1.16900	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.93500	1.98100	2.37726	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.93800	0.98300	4.79744	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
04/03/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.14400	0.11000	23.61111	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.07900	0.09100	15.18987	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.06500	1.02000	4.22535	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.06500	2.01900	2.22760	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	10.08500	10.13100	0.45612	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.08500	8.13100	0.56895	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.08500	6.13100	0.75596	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.08500	4.13100	1.12607	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.08500	2.13100	2.20624	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	1.08700	1.13200	4.13983	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.07500	0.05700	24.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.16000	0.18800	17.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.91600	0.87100	4.91266	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.91500	1.86900	2.40209	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	10.33500	10.38100	0.44509	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.33500	8.38100	0.55189	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	10.48500	10.53100	0.43872	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.48500	8.53100	0.54213	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.73500	10.78100	0.42850	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.73500	8.78100	0.52662	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.73500	6.78100	0.68300	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.73500	4.78100	0.97149	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.73500	1.78100	2.65130	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.74000	0.78500	6.08108	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.29700	0.25500	14.14141	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
04/03/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.26500	1.22000	3.55731	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	10.63500	10.68100	0.43253	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	8.63500	8.68100	0.53272	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	10.58500	10.63100	0.43458	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	8.58500	8.63100	0.53582	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	10.53500	10.58100	0.43664	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	8.53500	8.58100	0.53896	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	10.43500	10.48100	0.44082	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.43500	8.48100	0.54535	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	10.28500	10.33100	0.44725	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.28500	8.33100	0.55522	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	10.23500	10.28100	0.44944	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.23500	8.28100	0.55859	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	10.13500	10.18100	0.45387	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.13500	8.18100	0.56546	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.13500	6.18100	0.74980	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.13500	4.18100	1.11245	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.13500	2.18100	2.15457	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	1.13600	1.18200	4.04930	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.06100	0.04600	24.59016	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.19600	0.22700	15.81633	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.86700	0.82100	5.30565	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.86500	1.81900	2.46649	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.45	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
04/03/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.98500	10.03100	0.46069	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.98500	8.03100	0.57608	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.98500	6.03100	0.76859	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.98500	5.03100	0.92277	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.98500	4.03100	1.15433	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.98500	3.03100	1.54104	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.98500	2.03100	2.31738	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.98700	1.03300	4.66059	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.11300	0.08900	21.23894	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.09800	0.12000	22.44898	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.01600	0.97000	4.52756	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.01500	1.96900	2.28288	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.73500	2.78100	1.68190	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	6.58500	6.63100	0.69856	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	5.58500	5.63100	0.82363	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	4.58500	4.63100	1.00327	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	3.58500	3.63100	1.28312	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	2.58500	2.63100	1.77950	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
04/03/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.58500	1.63100	2.90221	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.59400	0.63800	7.40741	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.43100	0.38700	10.20882	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	1.41500	1.36900	3.25088	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.33500	6.38100	0.72612	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.65	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
04/03/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	5.33500	5.38100	0.86223	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.33500	4.38100	1.06113	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	3.33500	3.38100	1.37931	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.33500	2.38100	1.97002	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	1.33600	1.38200	3.44311	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.36100	0.40000	10.80332	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.67000	0.62500	6.71642	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.66500	1.61900	2.76276	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.43500	6.48100	0.71484	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	5.43500	5.48100	0.84637	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.43500	4.48100	1.03720	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.43500	3.48100	1.33916	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.43500	2.48100	1.88912	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.43600	1.48100	3.13370	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.45200	0.49300	9.07080	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.57300	0.52800	7.85340	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.56500	1.51900	2.93930	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.23500	6.28100	0.73777	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	5.23500	5.28100	0.87870	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.23500	4.28100	1.08619	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	3.23500	3.28100	1.42195	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.23500	2.28100	2.05817	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	1.23600	1.28200	3.72168	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
04/03/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.04000	0.03000	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.27500	0.31100	13.09091	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.76800	0.72300	5.85938	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.76500	1.71900	2.60623	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	6.53500	6.58100	0.70390	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	5.53500	5.58100	0.83107	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	4.53500	4.58100	1.01433	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	3.53500	3.58100	1.30127	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	2.53500	2.58100	1.81460	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	1.53500	1.58100	2.99674	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.54600	0.58900	7.87546	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.47700	0.43300	9.22432	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	1.46500	1.41900	3.13993	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	6.63500	6.68100	0.69329	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	5.63500	5.68100	0.81633	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	4.63500	4.68100	0.99245	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	3.63500	3.68100	1.26547	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	2.63500	2.68100	1.74573	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.63500	1.68100	2.81346	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.64300	0.68700	6.84292	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.38500	0.34100	11.42857	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	1.36500	1.32000	3.29670	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.48500	6.53100	0.70933	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.80	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
04/03/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	5.48500	5.53100	0.83865	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.48500	4.53100	1.02564	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.48500	3.53100	1.31994	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.48500	2.53100	1.85111	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.48600	1.53100	3.02826	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.49900	0.54100	8.41683	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.52500	0.48000	8.57143	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.51500	1.46900	3.03630	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.38500	6.43100	0.72044	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	5.38500	5.43100	0.85422	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.38500	4.43100	1.04903	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
04/03/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.38500	3.43100	1.35894	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.38500	2.43100	1.92872	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.38600	1.43200	3.31890	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.40600	0.44600	9.85222	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.62100	0.57600	7.24638	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.61500	1.56900	2.84830	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.28500	6.33100	0.73190	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	5.28500	5.33100	0.87039	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.28500	4.33100	1.07351	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	3.28500	3.33100	1.40030	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.28500	2.33100	2.01313	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.28600	1.33200	3.57698	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
04/03/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.31700	0.35500	11.98738	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.71900	0.67400	6.25869	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.71500	1.66900	2.68222	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.18500	6.23100	0.74373	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	5.18500	5.23100	0.88717	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.18500	4.23100	1.09916	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.18500	3.23100	1.44427	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.18600	1.23200	3.87858	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.04900	0.03700	24.48980	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.23400	0.26800	14.52991	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.81700	0.77200	5.50796	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.81500	1.76900	2.53444	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.18500	2.23100	2.10526	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	9.28500	9.33100	0.49542	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	7.28500	7.33100	0.63143	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.71500	2.66900	1.69429	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	9.18500	9.23100	0.50082	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	7.18500	7.23100	0.64022	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.81500	2.76900	1.63410	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	9.23500	9.28100	0.49811	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	7.23500	7.28100	0.63580	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.76500	2.71900	1.66365	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	9.48500	9.53100	0.48498	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.80	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
04/03/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	7.48500	7.53100	0.61456	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.51500	2.46900	1.82903	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	9.58500	9.63100	0.47992	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	7.58500	7.63100	0.60646	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	2.41500	2.36900	1.90476	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	9.53500	9.58100	0.48243	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	7.53500	7.58100	0.61048	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	2.46500	2.41900	1.86613	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	9.63500	9.68100	0.47743	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	7.63500	7.68100	0.60249	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	2.36500	2.31900	1.94503	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.78500	9.83100	0.47011	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.78500	7.83100	0.59088	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.78500	5.83100	0.79516	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.78500	3.83100	1.21532	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.21500	2.16900	2.07675	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.83500	9.88100	0.46772	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.83500	7.88100	0.58711	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.83500	5.88100	0.78835	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.83500	3.88100	1.19948	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.73500	9.78100	0.47252	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.73500	7.78100	0.59470	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.73500	5.78100	0.80209	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
04/03/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.73500	3.78100	1.23159	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.26500	2.21900	2.03091	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	9.03500	9.08100	0.50913	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	7.03500	7.08100	0.65387	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	5.03500	5.08100	0.91360	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.03500	3.08100	1.51565	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.96500	2.91900	1.55143	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	3.36500	3.31900	1.36701	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.31500	2.26900	1.98704	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.31500	3.26900	1.38763	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	3.46500	3.41900	1.32756	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.26500	3.21900	1.40888	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	9.33500	9.38100	0.49277	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	7.33500	7.38100	0.62713	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.66500	2.61900	1.72608	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.16500	3.11900	1.45340	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.88500	8.93100	0.51773	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.88500	6.93100	0.66812	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.88500	4.93100	0.94166	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.88500	2.93100	1.59445	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.11500	3.06900	1.47673	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	9.13500	9.18100	0.50356	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.45	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
04/03/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	7.13500	7.18100	0.64471	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	5.13500	5.18100	0.89581	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	3.13500	3.18100	1.46730	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.86500	2.81900	1.60558	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	9.38500	9.43100	0.49014	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	7.38500	7.43100	0.62288	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.61500	2.56900	1.75908	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	9.08500	9.13100	0.50633	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	7.08500	7.13100	0.64926	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	5.08500	5.13100	0.90462	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	3.08500	3.13100	1.49109	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.91500	2.86900	1.57804	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	9.43500	9.48100	0.48755	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	7.43500	7.48100	0.61870	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.56500	2.51900	1.79337	0.00000	0.0000	0
04/03/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.50570	11.45780	0.41632	11.51250	11.4585	17,834
04/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.54400	10.59200	0.45524	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.54400	8.59200	0.56180	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.84400	10.89200	0.44264	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.84400	8.89200	0.54274	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.34400	10.39200	0.46404	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.34400	8.39200	0.57526	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.34500	6.39300	0.75650	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	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
04/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.34800	4.39500	1.08096	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.19400	10.24200	0.47087	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.19400	8.24200	0.58579	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.19500	6.24300	0.77482	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.19800	4.24600	1.14340	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.09400	10.14200	0.47553	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.09400	8.14200	0.59303	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.14800	2.19100	2.00186	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.22100	1.26100	3.27600	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.97300	0.93100	4.31655	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.06700	0.07300	8.95522	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.91700	1.87000	2.45175	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.89400	9.94200	0.48514	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.89400	7.94200	0.60806	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.94400	9.99200	0.48270	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.94400	7.99200	0.60423	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.14600	0.13600	6.84932	0.00000	0.0000	8,032
04/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.09000	1.12800	3.48624	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.40600	0.37800	6.89655	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.35000	0.37000	5.71429	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.10300	1.05700	4.17044	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.06400	2.01700	2.27713	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.39400	10.44200	0.46180	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.39500	6.44300	0.75059	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.39700	4.44500	1.09165	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.59400	10.64200	0.45309	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
04/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.59400	8.64200	0.55853	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.59500	6.64300	0.72782	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.74400	10.79200	0.44676	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.74400	8.79200	0.54895	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.17700	0.16500	6.77966	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.92100	0.95700	3.90879	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.51200	0.48100	6.05469	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.25600	0.27300	6.64063	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.29000	1.24300	3.64341	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.79400	10.84200	0.44469	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.79400	8.84200	0.54583	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.48400	0.45300	6.40496	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.27800	0.29500	6.11511	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.24300	1.19600	3.78117	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.69400	10.74200	0.44885	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.69400	8.74200	0.55210	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.72000	2.76500	1.65441	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.07700	0.07100	7.79221	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.77100	1.81300	2.37154	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.18600	0.17300	6.98925	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.88000	0.91500	3.97727	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.54100	0.50900	5.91497	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.23500	0.25100	6.80851	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.33700	1.29000	3.51533	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.64400	10.69200	0.45096	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.64500	6.69300	0.72235	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.64700	4.69500	1.03292	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.49400	10.54200	0.45740	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	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
04/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.49400	8.54200	0.56510	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.44400	10.49200	0.45959	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.44400	8.49200	0.56845	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.44500	6.49300	0.74476	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.44700	4.49500	1.07938	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.29400	10.34200	0.46629	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.29400	8.34200	0.57873	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.29500	6.34300	0.76251	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.29800	4.34500	1.09353	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.27900	0.26100	6.45161	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.57300	0.60300	5.23560	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.81400	0.77400	4.91400	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.10800	0.11600	7.40741	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.72100	1.67400	2.73097	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.24400	10.29200	0.46857	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.24400	8.29200	0.58224	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.14400	10.19200	0.47319	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.14400	8.19200	0.58939	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.19500	2.23800	1.95900	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.32600	0.30600	6.13497	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.47000	0.49800	5.95745	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.93200	0.89100	4.39914	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.07600	0.08300	9.21053	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.04400	10.09200	0.47790	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.04400	8.09200	0.59672	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.54500	6.59300	0.73338	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.54600	5.59300	0.84746	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
04/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.54700	4.59500	1.05564	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.55200	3.60000	1.35135	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.10200	2.14400	1.99810	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.13300	0.12400	6.76692	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.17700	1.21600	3.31351	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.36300	0.34000	6.33609	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.40700	0.43200	6.14251	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.01500	0.97200	4.23645	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.96600	1.91900	2.39064	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.76800	2.81400	1.66185	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.09500	7.14300	0.67653	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.09600	5.14400	0.94192	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.09800	4.14600	1.17130	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.20500	0.19200	6.34146	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.79900	0.83400	4.38048	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.60300	0.56900	5.63847	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.19700	0.21100	7.10660	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.99500	7.04300	0.68620	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.09000	0.08400	6.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.58400	1.62600	2.65152	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.22700	0.21200	6.60793	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.72100	0.75400	4.57698	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.66900	0.63300	5.38117	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.16300	0.17500	7.36196	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.52800	1.48100	3.07592	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.69500	6.74300	0.71695	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.69500	5.74300	0.84284	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.69700	4.74400	1.00064	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.70100	3.74800	1.26993	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.04800	0.04300	10.41667	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
04/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.24200	2.28500	1.91793	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.31000	1.35000	3.05344	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.31000	0.29000	6.45161	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.50400	0.53200	5.55556	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.89100	0.85100	4.48934	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.08500	0.09300	9.41176	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.81900	1.77200	2.58384	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.26500	0.24800	6.41509	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.60900	0.64000	5.09031	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.77600	0.73800	4.89691	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.67300	1.62600	2.80932	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.14500	6.19300	0.78112	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.14600	5.19400	0.93276	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.72400	1.76600	2.43619	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.19500	0.18200	6.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.83900	0.87400	4.17163	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.38400	1.33800	3.32370	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.04500	7.09300	0.68133	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.04600	5.09400	0.95125	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.04800	4.09600	1.18577	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.57500	2.62000	1.74757	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.63000	1.67200	2.57669	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.21600	0.20200	6.48148	0.00000	0.0000	28
04/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.76000	0.79400	4.47368	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.63600	0.60100	5.50314	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.18000	0.19300	7.22222	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.48000	1.43300	3.17568	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.94500	6.99300	0.69114	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.94500	5.99300	0.80740	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
04/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.94600	4.99400	0.97048	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.94900	3.99600	1.19017	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.53800	1.57900	2.66580	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.23900	0.22300	6.69456	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.68300	0.71500	4.68521	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.70400	0.66700	5.25568	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.14800	0.15900	7.43243	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.57600	1.52900	2.98223	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.09800	0.09100	7.14286	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.49200	1.53300	2.74799	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.25200	0.23500	6.74603	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.64600	0.67700	4.79876	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.62400	1.57700	2.89409	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.74500	6.79300	0.71164	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.74500	5.79300	0.83551	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.74700	4.79400	0.99010	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.75000	3.79800	1.28000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.35500	1.39600	3.02583	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.29400	0.27500	6.46259	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.53800	0.56700	5.39033	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.85200	0.81200	4.69484	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.77000	1.72300	2.65537	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.28900	2.33300	1.92224	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.49500	6.54300	0.73903	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.49600	5.54300	0.85517	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.49700	4.54500	1.06738	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.50300	3.55000	1.34171	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.06300	0.05900	6.34921	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
04/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.00700	2.05100	2.19233	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.24500	6.29300	0.76861	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.24600	5.29400	0.91498	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.24800	4.29500	1.10640	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.25700	3.30300	1.41234	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.81800	1.86100	2.36524	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.04500	6.09300	0.79404	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.45700	0.42700	6.56455	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.30100	0.31900	5.98007	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.19600	1.15000	3.84615	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.16300	2.11600	2.17291	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.89500	5.94300	0.81425	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.89600	4.94400	0.98039	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	8,032
04/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.91400	2.96000	1.57859	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.43100	0.40200	6.72854	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.32500	0.34400	5.84615	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.14900	1.10300	4.00348	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.99600	5.04400	0.96077	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.99900	4.04600	1.17529	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.01100	3.05800	1.56094	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.05500	2.09800	2.09246	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.13900	0.13000	6.47482	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.13300	1.17200	3.44219	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.38200	0.35900	6.02094	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.37600	0.40100	6.64894	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.05700	1.01500	3.97351	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.05100	0.05700	11.76471	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.01500	1.96800	2.33251	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.39400	8.44200	0.57184	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.89500	6.94300	0.69616	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.39600	5.44400	0.88955	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.89900	3.94700	1.23108	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.43100	2.47600	1.85109	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.15300	0.14300	6.53595	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.04700	1.08500	3.62942	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.73900	0.70200	5.00677	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.13300	0.14400	8.27068	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.11400	2.06600	2.27058	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.60700	3.55900	1.33075	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.52700	2.57200	1.78077	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.64400	8.69200	0.55530	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.14500	7.19300	0.67180	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.64500	5.69300	0.85031	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.14800	4.19600	1.15718	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.67100	2.71700	1.72220	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.12200	0.11300	7.37705	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.26600	1.30500	3.08057	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.57200	0.53800	5.94406	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.21600	0.23000	6.48148	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.86800	1.82100	2.51606	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.35700	3.30900	1.42985	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.09400	9.14200	0.52782	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.59400	7.64200	0.63208	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.09500	6.14300	0.78753	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.10	C	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
04/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.59700	4.64500	1.04416	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.10900	3.15600	1.51174	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.67700	1.71900	2.50447	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.34400	0.32200	6.39535	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.43800	0.46400	5.93607	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.43200	1.38500	3.28212	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.90800	2.86000	1.65062	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.79500	6.84300	0.70640	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.79500	5.84300	0.82830	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.79700	4.84400	0.97978	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.80000	3.84700	1.23684	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.81600	2.86200	1.63352	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.33600	2.38000	1.88356	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.86500	1.90800	2.30563	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.40000	1.44100	2.92857	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.16900	0.15700	7.10059	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.96300	0.99900	3.73832	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.62300	2.66800	1.71559	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.84500	6.89300	0.70124	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.84500	5.89300	0.82121	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.84600	4.89400	0.99051	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.85000	3.89700	1.22078	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.38400	2.42800	1.84564	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.91200	1.95600	2.30126	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.10200	0.09500	6.86275	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.44600	1.48700	2.83541	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
04/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.16100	0.15000	6.83230	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.00500	1.04200	3.68159	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.47900	2.52400	1.81525	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	11,194
04/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.99500	6.04300	0.80067	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	11,194
04/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.96000	2.00300	2.19388	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.86500	2.91100	1.60558	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.29400	9.34200	0.51646	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.29500	7.34300	0.65798	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.29600	5.34400	0.90634	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.30600	3.35200	1.39141	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.70900	2.66100	1.77187	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.19400	9.24200	0.52208	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.19500	7.24300	0.66713	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.19600	5.24400	0.92379	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.20700	3.25400	1.46554	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.80900	2.76100	1.70879	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.24400	9.29200	0.51926	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.24500	7.29300	0.66253	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.75900	2.71100	1.73976	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.49400	9.54200	0.50558	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.49400	7.54200	0.64051	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.51000	2.46200	1.91235	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.59400	9.64200	0.50031	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	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
04/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.59600	5.64300	0.83989	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.60200	3.64900	1.30483	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.41100	2.36300	1.99088	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.54400	9.59200	0.50293	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.54400	7.59200	0.63627	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.46100	2.41300	1.95043	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.64400	9.69200	0.49772	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.64400	7.69200	0.62794	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.65100	3.69900	1.31471	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.36100	2.31400	1.99068	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.79400	9.84200	0.49010	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.79400	7.84200	0.61586	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.21300	2.16500	2.16900	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.84400	9.89200	0.48761	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.84400	7.89200	0.61193	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.74400	9.79200	0.49261	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.74400	7.79200	0.61983	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.26200	2.21500	2.07781	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.04400	9.09200	0.53074	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.06000	3.10700	1.53595	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.95800	2.91000	1.62272	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.31200	2.26400	2.07612	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.30700	3.25900	1.45147	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.45700	3.40900	1.38849	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.25700	3.20900	1.47375	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.34400	9.39200	0.51370	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.34500	7.39200	0.63989	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.34600	5.39400	0.89787	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.35500	3.40200	1.40089	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.65900	2.61200	1.76758	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.14400	9.19200	0.52493	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.15800	3.20500	1.48828	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.85800	2.81100	1.64451	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.15700	3.11000	1.48876	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.89400	8.94200	0.53969	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.10800	3.06000	1.54440	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.39400	9.44200	0.51096	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.39500	7.44200	0.63556	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.40400	3.45100	1.38073	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.61000	2.56200	1.83908	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.99400	10.04200	0.48029	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.99400	8.04200	0.60045	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.44400	9.49200	0.50826	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.44500	7.49200	0.63130	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.44600	5.49400	0.88138	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	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
04/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.45400	3.50100	1.36074	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.56000	2.51200	1.87500	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.69400	9.74200	0.49515	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.69400	7.74200	0.62386	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13			Foreign Exchange Future	11.69770	11.64760	0.42829	0.00000	0.0000	1,304
04/03/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.31000	0.29300	5.48387	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	1.34200	1.37500	2.45902	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.29700	0.28100	5.38721	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	1.37900	1.41300	2.46555	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.29300	0.30600	4.43686	0.00000	0.0000	0
04/03/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	1.27500	1.33800	4.94118	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08460	0.08380	0.94563	0.00000	0.0000	1,364
04/03/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00474	0.00397	16.24473	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00014	0.00017	21.42857	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00015	0.00009	40.00000	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00555	0.00629	13.33333	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01460	0.01380	5.47945	0.00000	0.0000	0
04/03/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08610	0.08530	0.92915	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00752	0.00690	8.24468	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00142	0.00160	12.67606	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00297	0.00264	11.11111	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00687	0.00734	6.84134	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01624	0.01543	4.98768	0.00000	0.0000	0
04/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15			Foreign Exchange Future	10.25970	10.17250	0.84993	10.25950	10.2000	20,614
04/03/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.39000	9.47800	0.93717	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.39000	7.47800	1.19080	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.39000	5.47800	1.63265	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.39000	3.47800	2.59587	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.39000	1.47800	6.33094	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.40100	0.48400	20.69825	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.61100	0.52500	14.07529	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.61000	1.52300	5.40373	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/03/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.61000	2.52300	3.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.64000	9.72800	0.91286	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.64000	7.72800	1.15183	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.74000	9.82800	0.90349	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.74000	7.82800	1.13695	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.49000	9.57800	0.92729	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.49000	7.57800	1.17490	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,636
04/03/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.34000	2.42800	3.76068	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	9.29000	9.37800	0.94726	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	7.29000	7.37800	1.20713	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	5.29000	5.37800	1.66352	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	3.29000	3.37800	2.67477	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	1.29000	1.37800	6.82171	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.01800	0.01000	44.44444	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.30800	0.38800	25.97403	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.71100	0.62300	12.37693	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	1.71000	1.62300	5.08772	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	2.71000	2.62300	3.21033	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	9.14000	9.22800	0.96280	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	7.14000	7.22800	1.23249	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	5.14000	5.22800	1.71206	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	3.14000	3.22800	2.80255	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	1.14000	1.22800	7.71930	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.04100	0.02300	43.90244	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
04/03/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.18100	0.25100	38.67403	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.86000	0.77300	10.11628	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	1.86000	1.77300	4.67742	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	2.86000	2.77300	3.04196	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	9.19000	9.27800	0.95756	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	7.19000	7.27800	1.22392	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	5.19000	5.27800	1.69557	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	3.19000	3.27800	2.75862	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	1.19000	1.27800	7.39496	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.03100	0.01700	45.16129	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.22100	0.29500	33.48416	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.81000	0.72300	10.74074	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	1.81000	1.72300	4.80663	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	2.81000	2.72300	3.09609	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.54000	9.62800	0.92243	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.54000	7.62800	1.16711	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.79000	9.87800	0.89888	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.79000	7.87800	1.12965	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.84000	9.92800	0.89431	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.84000	7.92800	1.12245	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.69000	9.77800	0.90815	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.69000	7.77800	1.14434	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.59000	9.67800	0.91762	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.59000	7.67800	1.15942	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
04/03/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.44000	9.52800	0.93220	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.44000	7.52800	1.18280	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.34000	9.42800	0.94218	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.34000	7.42800	1.19891	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.34000	5.42800	1.64794	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.34000	3.42800	2.63473	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.34000	1.42800	6.56716	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.01400	0.00700	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.35400	0.43500	22.88136	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.66100	0.57400	13.16188	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.66000	1.57300	5.24096	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.66000	2.57300	3.27068	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	9.24000	9.32800	0.95238	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	7.24000	7.32800	1.21547	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	9.09000	9.17800	0.96810	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	7.09000	7.17800	1.24118	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	5.09000	5.17800	1.72888	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	4.09000	4.17800	2.15159	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	3.09000	3.17800	2.84790	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	2.09000	2.17800	4.21053	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	1.09000	1.17800	8.07339	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.05400	0.03000	44.44444	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.14400	0.20800	44.44444	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.91000	0.82300	9.56044	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	1.91000	1.82300	4.55497	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
04/03/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	2.91000	2.82300	2.98969	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	5.24000	5.32800	1.67939	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	4.24000	4.32800	2.07547	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	3.24000	3.32800	2.71605	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	2.24000	2.32800	3.92857	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10
04/03/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	1.24000	1.32800	7.09677	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.02400	0.01300	45.83333	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.26400	0.34100	29.16667	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.76000	0.67300	11.44737	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	1.76000	1.67300	4.94318	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	2.76000	2.67300	3.15217	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.44000	5.52800	1.61765	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.44000	4.52800	1.98198	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.44000	3.52800	2.55814	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.44000	2.52800	3.60656	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.44000	1.52800	6.11111	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.44800	0.53200	18.75000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.56200	0.47500	15.48043	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.56000	1.47300	5.57692	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.56000	2.47300	3.39844	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.49000	5.57800	1.60291	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.49000	4.57800	1.95991	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.49000	3.57800	2.52149	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
04/03/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.49000	2.57800	3.53414	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.49000	1.57800	5.90604	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.49600	0.58100	17.13710	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.51300	0.42700	16.76413	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.51000	1.42300	5.76159	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.51000	2.42300	3.46614	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.69000	5.77800	1.54657	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.69000	4.77800	1.87633	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.69000	3.77800	2.38482	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.69000	2.77800	3.27138	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.69000	1.77800	5.20710	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.69200	0.77900	12.57225	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.32300	0.24100	25.38700	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.01300	0.01900	46.15385	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.31000	1.22300	6.64122	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.31000	2.22300	3.76623	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.74000	5.82800	1.53310	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.74000	4.82800	1.85654	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.74000	3.82800	2.35294	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.74000	2.82800	3.21168	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.74000	1.82800	5.05747	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	13,651
04/03/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.74200	0.82900	11.72507	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.27800	0.19900	28.41727	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.01800	0.02700	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.26000	1.17300	6.90476	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
04/03/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.26000	2.17300	3.84956	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.59000	5.67800	1.57424	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.59000	4.67800	1.91721	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.59000	3.67800	2.45125	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.59000	2.67800	3.39768	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.59000	1.67800	5.53459	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.59400	0.68000	14.47811	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.41600	0.33200	20.19231	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00600	0.01000	66.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.41000	1.32300	6.17021	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.41000	2.32300	3.60996	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.54000	5.62800	1.58845	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.54000	4.62800	1.93833	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.54000	3.62800	2.48588	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.54000	2.62800	3.46457	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.54000	1.62800	5.71429	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.54500	0.63100	15.77982	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.46500	0.37900	18.49462	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.46000	1.37300	5.95890	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.46000	2.37300	3.53659	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.64000	5.72800	1.56028	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.64000	4.72800	1.89655	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.64000	3.72800	2.41758	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
04/03/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.64000	2.72800	3.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.64000	1.72800	5.36585	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.64300	0.73000	13.53033	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.36900	0.28600	22.49322	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.36000	1.27300	6.39706	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.36000	2.27300	3.68644	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.89000	5.97800	1.49406	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.89000	4.97800	1.79959	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.89000	3.97800	2.26221	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.89000	2.97800	3.04498	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.89000	1.97800	4.65608	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.89100	0.97900	9.87654	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.15500	0.09100	41.29032	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.04500	0.06900	53.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.11000	1.02300	7.83784	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.11000	2.02300	4.12322	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.79000	5.87800	1.51986	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.79000	4.87800	1.83716	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.79000	3.87800	2.32190	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.79000	2.87800	3.15412	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.79000	1.87800	4.91620	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.79200	0.87900	10.98485	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.23500	0.15900	32.34043	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.02500	0.03700	48.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.21000	1.12300	7.19008	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
04/03/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.21000	2.12300	3.93665	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.84000	5.92800	1.50685	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.84000	4.92800	1.81818	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.84000	3.92800	2.29167	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.84000	2.92800	3.09859	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.84100	0.92900	10.46373	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.19400	0.12300	36.59794	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.03400	0.05100	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.16000	1.07300	7.50000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.16000	2.07300	4.02778	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.94000	6.02800	1.48148	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.94000	5.02800	1.78138	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.94000	4.02800	2.23350	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.94000	3.02800	2.99320	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.94000	2.02800	4.53608	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.94100	1.02800	9.24548	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.12100	0.07000	42.14876	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.06100	0.09800	60.65574	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.06000	0.97300	8.20755	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.06000	1.97300	4.22330	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.99000	6.07800	1.46912	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.99000	5.07800	1.76353	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.99000	4.07800	2.20551	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.99000	3.07800	2.94314	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
04/03/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.99000	2.07800	4.42211	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,700
04/03/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.99100	1.07800	8.77901	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.09000	0.05300	41.11111	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.08000	0.13100	63.75000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.01000	0.92300	8.61386	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.01000	1.92300	4.32836	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.84000	1.92800	4.78261	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.89000	8.97800	0.98988	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.89000	6.97800	1.27721	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.11000	3.02300	2.79743	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	9.04000	9.12800	0.97345	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	7.04000	7.12800	1.25000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	5.04000	5.12800	1.74603	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	3.04000	3.12800	2.89474	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	1.04100	1.12800	8.35735	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.07000	0.04000	42.85714	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.11000	0.16800	52.72727	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.96000	0.87300	9.06250	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	1.96000	1.87300	4.43878	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	2.96000	2.87300	2.93919	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.99000	9.07800	0.97887	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.99000	7.07800	1.25894	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.01000	2.92300	2.89037	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.84000	8.92800	0.99548	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.10	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
04/03/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.84000	6.92800	1.28655	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.16000	3.07300	2.75316	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.94000	9.02800	0.98434	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.94000	7.02800	1.26801	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.06000	2.97300	2.84314	0.00000	0.0000	0
04/03/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.43790	10.34770	0.86416	10.46000	10.3695	14,202
04/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.70300	1.78900	5.04991	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.51200	1.59700	5.62169	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.60700	1.69300	5.35159	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.86200	8.95200	1.01557	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.86200	6.95200	1.31157	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.86300	4.95300	1.85071	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.87000	2.95900	3.10105	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.10000	0.08700	13.00000	0.00000	0.0000	25
04/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.96200	1.03900	8.00416	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.37400	0.32200	13.90374	0.00000	0.0000	20
04/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.23600	0.27400	16.10169	0.00000	0.0000	271
04/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.15200	1.06300	7.72569	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.14000	2.05100	4.15888	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.13800	3.04800	2.86807	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.16200	9.25200	0.98232	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.16200	7.25200	1.25663	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.16200	5.25200	1.74351	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.16700	3.25600	2.81023	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.23200	1.31400	6.65584	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.24600	0.21300	13.41463	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
04/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.40800	0.46500	13.97059	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.87200	0.79200	9.17431	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.84200	1.75200	4.88599	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.83900	2.74800	3.20535	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.26200	9.35200	0.97171	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.26200	7.35200	1.23933	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.26200	5.35200	1.71038	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.26600	3.35600	2.75566	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.32400	1.40700	6.26888	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.21500	0.18600	13.48837	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.47700	0.53800	12.78826	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.78600	0.70900	9.79644	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.04800	0.06100	27.08333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.74300	1.65300	5.16351	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.73900	2.64800	3.32238	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.91200	9.00200	1.00987	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.91200	7.00200	1.30208	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.91300	5.00300	1.83187	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.92000	3.00800	3.01370	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.09400	0.08200	12.76596	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.00600	1.08400	7.75348	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.34800	0.29900	14.08046	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.26000	0.30100	15.76923	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.10300	1.01400	8.06890	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.09100	2.00100	4.30416	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.08800	2.99800	2.91451	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.96200	9.05200	1.00424	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
04/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.96200	7.05200	1.29273	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.96300	5.05200	1.79327	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.96900	3.05800	2.99764	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.05000	1.12900	7.52381	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.32400	0.27900	13.88889	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.28600	0.33100	15.73427	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.05500	0.96800	8.24645	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.04100	1.95100	4.40960	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.03800	2.94800	2.96248	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.11200	9.20200	0.98771	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.11200	7.20200	1.26547	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.11300	5.20200	1.74066	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.11800	3.20700	2.85439	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.18600	1.26700	6.82968	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.26300	0.22800	13.30798	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.37500	0.43000	14.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.91600	0.83400	8.95197	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.89200	1.80200	4.75687	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.88900	2.79800	3.14988	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.01200	9.10200	0.99867	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.01200	7.10200	1.28351	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.01300	5.10200	1.77538	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.01800	3.10700	2.94897	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.09500	1.17500	7.30594	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.30100	0.26100	13.28904	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
04/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.31300	0.36300	15.97444	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.00700	0.92300	8.34161	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.99100	1.90100	4.52034	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.98800	2.89800	3.01205	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.06200	9.15200	0.99316	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.06200	7.15200	1.27443	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.06300	5.15200	1.75785	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.06800	3.15700	2.90091	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.07800	0.06900	11.53846	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.14000	1.22100	7.10526	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.28100	0.24400	13.16726	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.34300	0.39600	15.45190	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.96100	0.87800	8.63684	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.94200	1.85200	4.63440	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.93800	2.84800	3.06331	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.41200	9.50200	0.95623	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.41200	7.50200	1.21425	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.41200	5.50200	1.66297	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.41500	3.50500	2.63543	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.46500	1.54900	5.73379	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.17600	0.15300	13.06818	0.00000	0.0000	29
04/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.58800	0.65500	11.39456	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.66600	0.59400	10.81081	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.07800	0.09600	23.07692	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.59400	1.50500	5.58344	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.58900	2.49900	3.47625	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.36200	9.45200	0.96133	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
04/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.36200	7.45200	1.22249	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.36200	5.45200	1.67848	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.36600	3.45500	2.64409	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.41800	1.50200	5.92384	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.18800	0.16300	13.29787	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.55000	0.61500	11.81818	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.70500	0.63100	10.49645	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.06700	0.08300	23.88060	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.64400	1.55400	5.47445	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.63900	2.54900	3.41038	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.46200	9.55200	0.95117	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.46200	7.55200	1.20611	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.46200	5.55200	1.64775	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.46500	3.55500	2.59740	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.16500	0.14300	13.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.62700	0.69500	10.84530	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.62800	0.55900	10.98726	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.09000	0.11100	23.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.54500	1.45500	5.82524	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.53900	2.44900	3.54470	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.51200	9.60200	0.94617	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.51200	7.60200	1.19808	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.51200	5.60200	1.63280	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.51500	3.60400	2.53201	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.56000	1.64500	5.44872	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.15500	0.13400	13.54839	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.66700	0.73600	10.34483	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.59200	0.52400	11.48649	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
04/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.10400	0.12600	21.15385	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.49600	1.40600	6.01604	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.48900	2.39900	3.61591	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.31200	9.40200	0.96649	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.31200	7.40200	1.23085	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.31200	5.40200	1.69428	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.31600	3.40500	2.68396	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.37100	1.45500	6.12691	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.20100	0.17400	13.43284	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.51300	0.57600	12.28070	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.74500	0.67000	10.06711	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.05700	0.07200	26.31579	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.69300	1.60300	5.31601	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.68900	2.59900	3.34697	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.56200	9.65200	0.94123	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.56200	7.65200	1.19016	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.56200	5.65200	1.61812	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.56500	3.65400	2.49649	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.14500	0.12600	13.10345	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.70700	0.77800	10.04243	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.55600	0.49100	11.69065	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.11800	0.14300	21.18644	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.44600	1.35600	6.22407	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.43900	2.34900	3.69004	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.71200	9.80200	0.92669	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.71200	7.80200	1.16701	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.71200	5.80200	1.57563	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
04/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.71400	3.80400	2.42326	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.75100	1.83700	4.91148	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.83200	0.90600	8.89423	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.45900	0.40000	12.85403	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.17100	0.20200	18.12865	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.29900	1.20900	6.92841	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.29000	2.20000	3.93013	0.00000	0.0000	0
04/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.61470	10.52160	0.87709	0.00000	0.0000	555
04/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.20100	0.18500	7.96020	0.00000	0.0000	0
04/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.25100	1.32800	6.15508	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13			Foreign Exchange Future	10.78650	10.69340	0.86312	0.00000	0.0000	160
04/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.41900	9.51200	0.98737	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.43200	7.52300	1.22443	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.04700	0.04500	4.25532	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.46100	5.55200	1.66636	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.10300	0.09900	3.88350	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.51700	3.60600	2.53057	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.25600	0.24100	5.85938	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.67000	1.74800	4.67066	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.45100	0.42000	6.87361	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.86500	0.92700	7.16763	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.87700	0.81700	6.84151	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.29100	0.32400	11.34021	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.64400	1.55900	5.17032	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.60200	2.51000	3.53574	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.27700	0.26000	6.13718	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.54100	1.61700	4.93186	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.46900	9.56200	0.98215	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.48100	7.57300	1.22978	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.51000	5.60100	1.65154	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.10100	0.09700	3.96040	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.56500	3.65400	2.49649	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.25000	0.23600	5.60000	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
04/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.71400	1.79300	4.60910	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.43700	0.40700	6.86499	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.90100	0.96400	6.99223	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.84800	0.78900	6.95755	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.31200	0.34600	10.89744	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.59900	1.51500	5.25328	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.06300	0.07200	14.28571	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.55300	2.46100	3.60360	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.16700	10.26000	0.91472	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.17600	8.26800	1.12524	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.19900	6.29000	1.46798	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.07800	0.07400	5.12821	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.24200	4.33100	2.09807	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.17900	0.16900	5.58659	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.34300	2.42600	3.54247	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.29200	0.27400	6.16438	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.45600	1.53100	5.15110	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.52700	0.49100	6.83112	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.69100	0.74800	8.24891	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.03500	0.96700	6.57005	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.19900	0.22400	12.56281	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.87200	1.78500	4.64744	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.06800	10.16000	0.91379	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.07600	8.16800	1.13918	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.10100	6.19200	1.49156	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.14600	4.23400	2.12253	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.18800	0.17800	5.31915	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.25200	2.33500	3.68561	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.30800	0.28900	6.16883	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.37200	1.44600	5.39359	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.56200	0.52300	6.93950	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.62600	0.68000	8.62620	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.10400	1.03300	6.43116	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.16800	0.19000	13.09524	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.96600	1.87800	4.47609	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03000	0.03500	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
04/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.22000	9.31300	1.00868	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.23400	7.32500	1.25795	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.26500	5.35500	1.70940	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.32600	3.41400	2.64582	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.28400	0.26700	5.98592	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.49800	1.57400	5.07343	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.51100	0.47500	7.04501	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.72500	0.78200	7.86207	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.00200	0.93500	6.68663	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.21600	0.24200	12.03704	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.82600	1.73900	4.76451	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.80000	2.70700	3.32143	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.32000	9.41200	0.98712	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.33300	7.42400	1.24097	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.04900	0.04700	4.08163	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.36300	5.45400	1.69681	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.42100	3.51000	2.60158	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.27000	0.25400	5.92593	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.58400	1.66100	4.86111	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.48000	0.44700	6.87500	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.79400	0.85400	7.55668	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.93800	0.87400	6.82303	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.25200	0.28100	11.50794	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.73400	1.64800	4.95963	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04800	0.05500	14.58333	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.70100	2.60900	3.40615	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.61900	9.71100	0.95644	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.63000	7.72200	1.20577	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.65800	5.74900	1.60834	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.71000	3.79900	2.39892	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.23200	0.21900	5.60345	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
04/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.84600	1.92600	4.33369	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.39900	0.37200	6.76692	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.01300	1.07900	6.51530	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.76600	0.71100	7.18016	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.38000	0.41800	10.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.46800	1.38500	5.65395	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.40500	2.31300	3.82536	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.76800	9.86100	0.95209	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.77900	7.87100	1.18267	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.80600	5.89700	1.56734	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.85500	3.94400	2.30869	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.21600	0.20500	5.09259	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.98000	2.06200	4.14141	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.36500	0.34100	6.57534	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.12900	1.19800	6.11160	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.69100	0.64000	7.38061	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.45500	0.49700	9.23077	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.34100	1.25900	6.11484	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.25800	2.16600	4.07440	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.07100	9.16300	1.01422	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.08500	7.17700	1.29852	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.11800	5.20800	1.75850	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.18300	3.27000	2.73327	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.94800	2.85600	3.12076	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.12000	9.21300	1.01974	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.13500	7.22600	1.27540	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.16700	5.25700	1.74182	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.11600	0.11100	4.31034	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.23000	3.31800	2.72446	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
04/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.30000	0.28100	6.33333	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.41400	1.48800	5.23338	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.54400	0.50600	6.98529	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.65800	0.71300	8.35866	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.06900	1.00000	6.45463	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.18300	0.20700	13.11475	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.91900	1.83100	4.58572	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.89900	2.80600	3.20800	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.17000	9.26300	1.01418	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.18400	7.27600	1.28062	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.21600	5.30600	1.72546	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.11400	0.10900	4.38596	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.27800	3.36600	2.68456	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.84900	2.75700	3.22920	0.00000	0.0000	0
04/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.78400	6.72500	0.86969	0.00000	0.0000	11,812
04/03/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	8.01600	8.07500	0.73603	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	6.01600	6.07500	0.98072	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	4.01600	4.07500	1.46912	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	2.01600	2.07500	2.92659	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	0.98400	0.92500	5.99593	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	1.98400	1.92500	2.97379	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	2.98400	2.92500	1.97721	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	3.98400	3.92500	1.48092	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.11600	8.17500	0.72696	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.11600	6.17500	0.96468	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.11600	4.17500	1.43343	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.11600	2.17500	2.78828	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
04/03/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.88400	0.82500	6.67421	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.88400	1.82500	3.13163	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.88400	2.82500	2.04577	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.88400	3.82500	1.51905	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.16600	8.22500	0.72251	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.16600	6.22500	0.95686	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.16600	4.22500	1.41623	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.16600	2.22500	2.72392	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.83400	0.77500	7.07434	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.83400	1.77500	3.21701	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.83400	2.77500	2.08186	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.83400	3.77500	1.53886	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.06600	8.12500	0.73147	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.06600	6.12500	0.97263	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.06600	4.12500	1.45106	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.06600	2.12500	2.85576	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.93400	0.87500	6.31692	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.93400	1.87500	3.05067	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.93400	2.87500	2.01091	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.93400	3.87500	1.49975	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.96600	8.02500	0.74065	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.96600	6.02500	0.98894	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.75	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
04/03/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.96600	4.02500	1.48764	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.96600	2.02500	3.00102	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.03400	0.97500	5.70600	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.03400	1.97500	2.90069	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.03400	2.97500	1.94463	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.03400	3.97500	1.46257	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.66600	7.72500	0.76963	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.66600	5.72500	1.04130	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.66600	3.72500	1.60938	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.66600	1.72500	3.54142	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.33400	1.27500	4.42279	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.33400	2.27500	2.52785	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.33400	3.27500	1.76965	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.33400	4.27500	1.36133	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.86600	7.92500	0.75006	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.86600	5.92500	1.00580	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.86600	3.92500	1.52613	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.86600	1.92500	3.16184	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.13400	1.07500	5.20282	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.13400	2.07500	2.76476	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.13400	3.07500	1.88258	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.13400	4.07500	1.42719	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.91600	7.97500	0.74533	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
04/03/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.91600	5.97500	0.99730	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.91600	3.97500	1.50664	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.91600	1.97500	3.07933	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.08400	1.02500	5.44280	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.08400	2.02500	2.83109	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.08400	3.02500	1.91310	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.08400	4.02500	1.44466	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.81600	7.87500	0.75486	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.81600	5.87500	1.01444	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.81600	3.87500	1.54612	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.81600	1.87500	3.24890	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.18400	1.12500	4.98311	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.18400	2.12500	2.70147	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.18400	3.12500	1.85302	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.18400	4.12500	1.41013	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.76600	7.82500	0.75972	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.76600	5.82500	1.02324	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.76600	3.82500	1.56665	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.76600	1.82500	3.34088	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.23400	1.17500	4.78120	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.23400	2.17500	2.64100	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.23400	3.17500	1.82437	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.23400	4.17500	1.39348	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
04/03/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.71600	7.77500	0.76464	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.71600	5.77500	1.03219	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.71600	3.77500	1.58773	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.71600	1.77500	3.43823	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.28400	1.22500	4.59502	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.28400	2.22500	2.58319	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.28400	3.22500	1.79659	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.28400	4.22500	1.37722	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.61600	7.67500	0.77468	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.61600	5.67500	1.05057	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.61600	3.67500	1.63164	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.61600	1.67500	3.65099	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.38400	1.32500	4.26301	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.38400	2.32500	2.47483	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.38400	3.32500	1.74350	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.38400	4.32500	1.34580	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.68400	0.62500	8.62573	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.78400	0.72500	7.52551	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.73400	0.67500	8.03815	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.02100	0.00700	66.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.18700	0.23200	24.06417	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.04300	0.01700	60.46512	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.10900	0.14200	30.27523	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.08800	0.04300	51.13636	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.05400	0.06800	25.92593	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
04/03/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.24600	0.18200	26.01626	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.33900	0.27700	18.28909	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.43600	0.37500	13.99083	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.53500	0.47500	11.21495	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.63400	0.57500	9.30599	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.58500	0.52500	10.25641	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.32300	0.37700	16.71827	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.01500	0.00400	73.33333	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.23100	0.27900	20.77922	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.03000	0.01100	63.33333	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.14600	0.18600	27.39726	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.06000	0.02800	53.33333	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.07600	0.10300	35.52632	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.12200	0.06500	46.72131	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.20200	0.13900	31.18812	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.29200	0.22900	21.57534	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.38700	0.32600	15.76227	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.48500	0.42500	12.37113	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.16000	0.09900	38.12500	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.31600	8.37500	0.70948	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.31600	6.37500	0.93414	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.31600	4.37500	1.36701	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.31600	2.37500	2.54750	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.68400	1.62500	3.50356	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.68400	2.62500	2.19821	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.68400	3.62500	1.60152	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
04/03/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.26600	8.32500	0.71377	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.26600	6.32500	0.94159	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.26600	4.32500	1.38303	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.26600	2.32500	2.60371	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.01000	0.00300	70.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.27600	0.32800	18.84058	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.73400	1.67500	3.40254	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.73400	2.67500	2.15801	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.73400	3.67500	1.58007	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.21600	8.27500	0.71811	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.21600	6.27500	0.94916	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.21600	4.27500	1.39943	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.21600	2.27500	2.66245	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.78400	1.72500	3.30717	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.78400	2.72500	2.11925	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.78400	3.72500	1.55920	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.36600	8.42500	0.70524	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.36600	6.42500	0.92680	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.36600	4.42500	1.35135	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.36600	2.42500	2.49366	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.37100	0.42600	14.82480	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.63400	1.57500	3.61077	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.63400	2.57500	2.23994	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.15	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
04/03/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.63400	3.57500	1.62356	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.46600	8.52500	0.69691	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.46600	6.52500	0.91247	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.46600	4.52500	1.32109	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.46600	2.52500	2.39254	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.46900	0.52500	11.94030	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.53400	1.47500	3.84615	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.53400	2.47500	2.32833	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.53400	3.47500	1.66950	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.83340	6.77410	0.86780	6.81000	6.7800	426
04/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.76700	7.82600	0.75962	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.76700	5.82600	1.02306	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.76800	3.82600	1.53928	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.77900	1.83300	3.03541	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.35500	0.29700	16.33803	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.12200	0.12300	0.81967	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.23800	1.17800	4.84653	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.23400	2.17400	2.68577	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.23300	3.17400	1.82493	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.23300	4.17400	1.39381	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.71700	7.77600	0.76455	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.71700	5.77600	1.03201	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.71800	3.77600	1.55998	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.73000	1.78400	3.12139	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
04/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.38900	0.33100	14.91003	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.10600	0.10700	0.94340	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.28700	1.22700	4.66200	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.28400	2.22400	2.62697	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.28300	3.22400	1.79714	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.28300	4.22400	1.37754	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.66700	7.72600	0.76953	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.66700	5.72600	1.04112	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.66800	3.72600	1.58124	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.68100	1.73400	3.15289	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.42500	0.36600	13.88235	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.33700	1.27700	4.48766	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.33400	2.27400	2.57069	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.33300	3.27400	1.77018	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.33300	4.27400	1.36164	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.29200	0.23600	19.17808	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.15900	0.16200	1.88679	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.01700	8.07600	0.73594	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.01700	6.07600	0.98056	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.01700	4.07600	1.46876	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.02600	2.08100	2.71471	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.21100	0.16800	20.37915	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.22800	0.24400	7.01754	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.99100	0.93300	5.85267	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.98400	1.92500	2.97379	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.98300	2.92400	1.97787	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
04/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.98300	3.92400	1.48130	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.91700	7.97600	0.74523	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.91700	5.97600	0.99713	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.91700	3.97600	1.50625	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.92700	1.98200	2.85418	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.26300	0.20700	21.29278	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.08900	1.03000	5.41781	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.08400	2.02500	2.83109	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.08300	3.02400	1.91372	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.08300	4.02400	1.44502	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.06700	8.12600	0.73137	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.06700	6.12600	0.97247	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.06700	4.12600	1.45070	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.07500	2.13100	2.69880	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.19200	0.15100	21.35417	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.25900	0.27700	6.94981	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.94300	0.88500	6.15058	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.93400	1.87500	3.05067	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.93300	2.87400	2.01159	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.93300	3.87400	1.50013	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.96700	8.02600	0.74055	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.96700	6.02600	0.98877	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.96700	4.02600	1.48727	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
04/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.97700	2.03200	2.78199	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.23600	0.18700	20.76271	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.20300	0.21300	4.92611	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.04000	0.98100	5.67308	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.03400	1.97500	2.90069	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.03300	2.97400	1.94527	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.03300	3.97400	1.46293	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.81700	7.87600	0.75477	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.81700	5.87600	1.01427	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.81800	3.87600	1.51912	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.82900	1.88300	2.95243	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.32300	0.26600	17.64706	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.14000	0.14200	1.42857	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.18800	1.12800	5.05051	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.18400	2.12400	2.74725	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.18300	3.12400	1.85360	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.18300	4.12400	1.41047	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.31700	8.37600	0.70939	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.31700	6.37600	0.93399	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.31700	4.37600	1.36669	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.32200	2.37900	2.45478	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.11900	0.08800	26.05042	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.43600	0.46400	6.42202	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.71100	0.65300	8.15752	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.68500	1.62500	3.56083	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.68300	2.62400	2.19903	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
04/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.68300	3.62400	1.60195	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.26700	8.32600	0.71368	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.26700	6.32600	0.94144	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.26700	4.32600	1.38270	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.27300	2.32900	2.46370	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.13100	0.09800	25.19084	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.39800	0.42400	6.53266	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.75600	0.69800	7.67196	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.73500	1.67500	3.45821	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.73300	2.67400	2.15880	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.73300	3.67400	1.58050	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.16700	8.22600	0.72242	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.16700	6.22600	0.95671	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.16700	4.22600	1.41589	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.17400	2.23000	2.57590	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.15800	0.12200	22.78481	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.32500	0.34800	7.07692	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.84900	0.79000	6.94935	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.83400	1.77500	3.21701	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.83300	2.77400	2.08260	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.83300	3.77400	1.53926	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.11700	8.17600	0.72687	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.11700	6.17600	0.96453	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.11700	4.17600	1.43308	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
04/03/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.12500	2.18000	2.58824	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.17400	0.13500	22.41379	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.29100	0.31100	6.87285	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.89600	0.83700	6.58482	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.88400	1.82500	3.13163	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.88300	2.82400	2.04648	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.88300	3.82400	1.51944	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.36700	8.42600	0.70515	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.36700	6.42600	0.92665	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.36700	4.42600	1.35104	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.37200	2.42900	2.40304	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.10800	0.07900	26.85185	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.47500	0.50500	6.31579	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.66700	0.60900	8.69565	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.63500	1.57600	3.60856	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.63300	2.57400	2.24079	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.63300	3.57400	1.62400	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.21700	8.27600	0.71802	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.21700	6.27600	0.94901	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.21700	4.27600	1.39910	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.22400	2.28000	2.51799	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.14400	0.10900	24.30556	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.36100	0.38500	6.64820	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.80200	0.74400	7.23192	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.78500	1.72500	3.36134	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.78300	2.72400	2.12001	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
04/03/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.78300	3.72400	1.55961	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.41700	8.47600	0.70096	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.41700	6.47600	0.91943	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.41700	4.47600	1.33575	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.42200	2.47900	2.35343	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.09800	0.07200	26.53061	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.51500	0.54800	6.40777	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.62400	0.56500	9.45513	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.58500	1.52600	3.72240	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.58300	2.52400	2.28417	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.58300	3.52400	1.64666	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.87750	6.81850	0.85787	0.00000	0.0000	4,490
04/03/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.29900	0.26200	12.37458	0.00000	0.0000	0
04/03/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.32800	0.35000	6.70732	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.28460	7.25100	0.46125	0.00000	0.0000	1,370
04/03/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.20300	0.18700	7.88177	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.21800	0.23600	8.25688	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.18300	0.16800	8.19672	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.24800	0.26700	7.66129	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.22900	0.20800	9.17031	0.00000	0.0000	0
04/03/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.19400	0.20700	6.70103	0.00000	0.0000	0

Future Open Interest

386,852

Option Open Interest

461,922

Total

848,774