



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/08/2010

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
03/08/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.30990	7.33100	0.28865	7.38970	7.3190	235,659
03/08/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.54000	8.51900	0.24590	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.54000	6.51900	0.32110	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.54000	4.51900	0.46256	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.54000	2.51900	0.82677	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.48300	0.50200	3.93375	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.46000	1.48100	1.43836	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.46000	2.48100	0.85366	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.46000	3.48100	0.60694	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.49000	8.46900	0.24735	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.49000	6.46900	0.32357	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.49000	4.46900	0.46771	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.49000	2.46900	0.84337	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	2,000
03/08/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.51800	0.49800	3.86100	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.52900	0.54800	3.59168	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.51000	1.53100	1.39073	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.51000	2.53100	0.83665	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.51000	3.53100	0.59829	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	669
03/08/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.56400	0.54400	3.54610	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.59000	8.56900	0.24447	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.59000	6.56900	0.31866	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.59000	4.56900	0.45752	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.59000	2.56900	0.81081	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	2,771
03/08/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.61000	0.59000	3.27869	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.43900	0.45700	4.10023	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.41000	1.43100	1.48936	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.41000	2.43100	0.87137	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.41000	3.43100	0.61584	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.64000	8.61900	0.24306	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.64000	6.61900	0.31627	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.64000	4.61900	0.45259	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.64000	2.61900	0.79545	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	100
03/08/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.65700	0.63600	3.19635	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.39600	0.41400	4.54545	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.36000	1.38100	1.54412	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.36000	2.38100	0.88983	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.36000	3.38100	0.62500	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.74000	8.71900	0.24027	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.74000	6.71900	0.31157	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.74000	4.71900	0.44304	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.74000	2.71900	0.76642	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.75200	0.73100	2.79255	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.31500	0.33100	5.07937	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.26000	1.28100	1.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.26000	2.28100	0.92920	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.26000	3.28100	0.64417	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.79000	8.76900	0.23891	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.79000	6.76900	0.30928	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.79000	4.76900	0.43841	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.79000	2.76900	0.75269	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.80000	0.78000	2.50000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.27600	0.29200	5.79710	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.21000	1.23100	1.73554	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.21000	2.23100	0.95023	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.21000	3.23100	0.65421	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.84000	8.81900	0.23756	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.84000	6.81900	0.30702	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.84000	4.81900	0.43388	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.84000	2.81900	0.73944	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.84900	0.82800	2.47350	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.24000	0.25600	6.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.16100	1.18200	1.80879	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.16000	2.18100	0.97222	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.16000	3.18100	0.66456	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.99000	8.96900	0.23359	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.99000	6.96900	0.30043	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.99000	4.96900	0.42084	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.99000	2.96900	0.70234	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.14600	0.15900	8.90411	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.13600	0.12800	5.88235	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.01100	1.03200	2.07715	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.01000	2.03100	1.04478	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.01000	3.03100	0.69767	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.94000	8.91900	0.23490	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.94000	6.91900	0.30259	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.94000	4.91900	0.42510	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.94000	2.91900	0.71429	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	55,000
03/08/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.94600	0.92600	2.11416	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.17500	0.18900	8.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.06100	1.08200	1.97926	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.06000	2.08100	1.01942	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.06000	3.08100	0.68627	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.09000	9.06900	0.23102	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.09000	7.06900	0.29619	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.09000	5.06900	0.41257	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.09000	3.06900	0.67961	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	585
03/08/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.09400	1.07300	1.91956	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.10700	0.11300	5.60748	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.19700	0.18200	7.61421	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.91300	0.93300	2.19058	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.91000	1.93100	1.09948	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.91000	2.93100	0.72165	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	1,000
03/08/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.99500	0.97500	2.01005	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.39000	8.36900	0.25030	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.39000	6.36900	0.32864	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.39000	4.36900	0.47836	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.39000	2.36900	0.87866	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.42900	0.41000	4.42890	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.62200	0.64100	3.05466	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.61000	1.63100	1.30435	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.61000	2.63100	0.80460	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.61000	3.63100	0.58172	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.44000	8.41900	0.24882	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.44000	6.41900	0.32609	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.44000	4.41900	0.47297	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.44000	2.41900	0.86066	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	1,200
03/08/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.47300	0.45400	4.01691	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.57500	0.59400	3.30435	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.56000	1.58100	1.34615	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.56000	2.58100	0.82031	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.56000	3.58100	0.58989	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.69000	8.66900	0.24166	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.69000	6.66900	0.31390	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.69000	4.66900	0.44776	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.69000	2.66900	0.78067	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	20,500
03/08/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.70400	0.68400	2.84091	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.35500	0.37200	4.78873	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.31000	1.33100	1.60305	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.31000	2.33100	0.90909	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.31000	3.33100	0.63444	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.89000	8.86900	0.23622	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.89000	6.86900	0.30479	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.89000	4.86900	0.42945	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.89000	2.86900	0.72664	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.89700	0.87700	2.22965	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.20600	0.22100	7.28155	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.09600	0.09000	6.25000	0.00000	0.0000	15,000
03/08/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.11100	1.13200	1.89019	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.11000	2.13100	0.99526	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.11000	3.13100	0.67524	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.04000	9.01900	0.23230	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.04000	7.01900	0.29830	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.04000	5.01900	0.41667	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
03/08/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.04000	3.01900	0.69079	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	3,000
03/08/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.04500	1.02400	2.00957	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.12500	0.13200	5.60000	0.00000	0.0000	1,500
03/08/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.16500	0.15100	8.48485	0.00000	0.0000	100
03/08/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.96200	0.98300	2.18295	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.96000	1.98100	1.07143	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.96000	2.98100	0.70946	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.99000	1.96900	1.05528	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.84100	1.82000	1.14068	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.24300	1.22200	1.68946	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	500
03/08/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.39200	1.37100	1.50862	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
03/08/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.79100	1.77000	1.17253	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
03/08/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.69100	1.67000	1.24187	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
03/08/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.29200	1.27100	1.62539	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.34500	0.32700	5.21739	0.00000	0.0000	100
03/08/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	100
03/08/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.38700	0.36800	4.90956	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.19300	1.17200	1.76027	0.00000	0.0000	0
03/08/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	500
03/08/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.40420	7.42580	0.29173	7.49110	7.4300	46,104
03/08/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.54600	8.52400	0.25743	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.54600	6.52400	0.33608	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.54600	4.52400	0.48394	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.55600	2.53400	0.86072	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	1,000
03/08/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.66600	0.64600	3.00300	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.54100	0.55700	2.95749	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.08700	0.08100	6.89655	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.45800	1.47900	1.44033	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.45500	2.47600	0.85540	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.45400	3.47600	0.63694	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.20200	1.18100	1.74709	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.59600	8.57400	0.25593	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.59600	6.57400	0.33354	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.59600	4.57400	0.47868	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	300
03/08/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.60500	2.58300	0.84453	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.50500	0.51900	2.77228	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.40900	1.43000	1.49042	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.40500	2.42600	0.87318	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.40400	3.42600	0.64630	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.64600	8.62400	0.25445	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.64600	6.62400	0.33103	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.64600	4.62400	0.47353	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.65500	2.63300	0.82863	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.10500	0.10600	0.95238	0.00000	0.0000	16,000
03/08/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.75100	0.73000	2.79627	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.47000	0.48400	2.97872	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.35900	1.38000	1.54525	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.35500	2.37600	0.89172	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.35400	3.37600	0.65593	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.69600	8.67400	0.25299	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.10	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
03/08/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.69600	6.67400	0.32855	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.69600	4.67400	0.46848	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.70400	2.68200	0.81361	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.79400	0.77400	2.51889	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.43600	0.44900	2.98165	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13200	0.12300	6.81818	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.31000	1.33100	1.60305	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.30500	2.32600	0.91106	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.30400	3.32600	0.66586	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.11200	0.11400	1.78571	0.00000	0.0000	21,440
03/08/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.70800	0.68800	2.82486	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.74600	8.72400	0.25154	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.74600	6.72400	0.32612	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.74600	4.72400	0.46355	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.75300	2.73100	0.79913	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	4,400
03/08/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.83800	0.81700	2.50597	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.40400	0.41600	2.97030	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.15000	0.14000	6.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.26000	1.28100	1.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.25500	2.27600	0.93126	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.25400	3.27600	0.67609	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.79600	8.77400	0.25011	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.79600	6.77400	0.32372	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.79600	4.77400	0.45872	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.80300	2.78100	0.78487	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.88200	0.86100	2.38095	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.37400	0.38500	2.94118	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.17000	0.15900	6.47059	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.21100	1.23200	1.73410	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.20500	2.22600	0.95238	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.20400	3.22600	0.68664	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.84600	8.82400	0.24870	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.84600	6.82400	0.32136	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.84600	4.82400	0.45398	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.85200	2.83000	0.77139	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.08100	0.08200	1.23457	0.00000	0.0000	4,000
03/08/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.92700	0.90600	2.26537	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.34500	0.35500	2.89855	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.19100	0.17900	6.28272	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.16200	1.18300	1.80723	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.15500	2.17700	1.02088	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.15400	3.17600	0.69753	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.04600	9.02400	0.24320	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.04600	7.02400	0.31223	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.04600	5.02400	0.43599	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.05000	3.02800	0.72131	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.06300	0.06400	1.58730	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.10900	1.08800	1.89360	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.24800	0.25500	2.82258	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.29400	0.27900	5.10204	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.96700	0.98800	2.17166	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.95600	1.97700	1.07362	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.95400	2.97600	0.74475	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.99600	8.97400	0.24455	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.99600	6.97400	0.31447	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.99600	4.97400	0.44035	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.00100	2.97900	0.73309	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.06300	1.04200	1.97554	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.26800	0.27500	2.61194	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.26400	0.24900	5.68182	0.00000	0.0000	48,000
03/08/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.01500	1.03600	2.06897	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.00500	2.02700	1.09726	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.00400	3.02600	0.73236	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	3,185
03/08/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.24900	1.22800	1.68135	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.09600	9.07400	0.24186	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.09600	7.07400	0.31003	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.09600	5.07400	0.43171	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.10000	3.07800	0.70968	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.15600	1.13400	1.90311	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.23000	0.23600	2.60870	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.32600	0.31000	4.90798	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.92100	0.94100	2.17155	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.90600	1.92700	1.10178	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.90400	2.92600	0.75758	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.07600	0.07700	1.31579	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.97200	0.95100	2.16049	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.44600	8.42400	0.26048	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.44600	6.42400	0.34130	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.44600	4.42400	0.49483	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.45800	2.43600	0.89504	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.13800	0.14100	2.17391	0.00000	0.0000	14,644
03/08/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.58400	0.56500	3.25342	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.61700	0.63500	2.91734	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.55700	1.57900	1.41297	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.55400	2.57600	0.86139	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.55400	3.57600	0.61902	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.49600	8.47400	0.25895	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.49600	6.47400	0.33867	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.49600	4.47400	0.48932	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.50700	2.48500	0.87754	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.12900	0.13100	1.55039	0.00000	0.0000	30,000
03/08/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.62500	0.60500	3.20000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.57900	0.59500	2.76339	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.50800	1.52900	1.39257	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.50500	2.52600	0.83832	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.50400	3.52600	0.62785	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.89600	8.87400	0.24730	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.89600	6.87400	0.31903	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.89600	4.87400	0.44935	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.90200	2.88000	0.75810	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.31800	0.32700	2.83019	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.21400	0.20100	6.07477	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.11200	1.13400	1.97842	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.10500	2.12700	1.04513	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.10400	3.12600	0.70876	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.94600	8.92400	0.24592	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.94600	6.92400	0.31673	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.94600	4.92400	0.44480	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.95100	2.92900	0.74551	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.07100	0.07200	1.40845	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.01700	0.99600	2.06490	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.29200	0.30000	2.73973	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23800	0.22400	5.88235	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.06300	1.08500	2.06961	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.05500	2.07700	1.07056	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.05400	3.07600	0.72037	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.64600	7.62400	0.28773	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.64600	5.62400	0.38966	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.64700	3.62500	0.60324	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.68000	1.65800	1.30952	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.35400	4.37600	0.50528	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.72900	1.70700	1.27241	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	500
03/08/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.11800	2.09600	1.03872	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.82600	1.80400	1.20482	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.16600	2.14400	1.01570	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.54400	0.52500	3.49265	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.53500	1.51300	1.43322	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	30,000
03/08/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.39400	0.37700	4.31472	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.19800	0.20300	2.52525	0.00000	0.0000	15,000
03/08/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.43900	1.41800	1.45935	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.17100	0.17500	2.33918	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.46700	0.44900	3.85439	0.00000	0.0000	500
03/08/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.63200	1.61000	1.34804	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	20,000
03/08/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.36000	0.34300	4.72222	0.00000	0.0000	0
03/08/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.21400	0.21900	2.33645	0.00000	0.0000	4,000
03/08/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.50190	7.52380	0.29193	7.55000	7.5490	5,365
03/08/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.21600	0.22000	1.85185	0.00000	0.0000	27,300
03/08/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.71400	0.69600	2.52101	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.20600	0.20900	1.45631	0.00000	0.0000	340
03/08/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.75400	0.73500	2.51989	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.22700	0.23100	1.76211	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.67500	0.65700	2.66667	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.13400	1.11400	1.76367	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13600	0.13800	1.47059	0.00000	0.0000	30,000
03/08/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.03000	3.00800	0.72607	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	30,000
03/08/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25900	0.24700	4.63320	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.46100	0.47100	2.16920	0.00000	0.0000	27,300
03/08/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.04600	1.02700	1.81644	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14800	0.15100	2.02703	0.00000	0.0000	3,000
03/08/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.00000	0.34600	100.00000	0.00000	0.0000	0
03/08/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.00000	0.37000	100.00000	0.00000	0.0000	12,000
03/08/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.59990	7.62310	0.30527	0.00000	0.0000	2,900
03/08/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.51200	0.52200	1.95313	0.00000	0.0000	0
03/08/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.36200	0.34900	3.59116	0.00000	0.0000	0
03/08/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.48900	0.49800	1.84049	0.00000	0.0000	0
03/08/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.38900	0.37500	3.59897	0.00000	0.0000	0
03/08/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.53700	0.54800	2.04842	0.00000	0.0000	0
03/08/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.33700	0.32500	3.56083	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13			Foreign Exchange Future	11.61670	11.68460	0.58450	11.75750	11.7575	21,442
03/08/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.20500	1.13300	5.97510	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.11000	1.03700	6.57658	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.15700	1.08500	6.22299	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.48600	0.42300	12.96296	0.00000	0.0000	0
03/08/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.10300	0.10800	4.85437	0.00000	0.0000	417
03/08/2010	£ / R 2010/12/13			Foreign Exchange Future	11.76100	11.82970	0.58413	0.00000	0.0000	12,755
03/08/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.35900	0.37800	5.29248	0.00000	0.0000	0
03/08/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.49800	0.44800	10.04016	0.00000	0.0000	0
03/08/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.46500	0.41700	10.32258	0.00000	0.0000	0
03/08/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.37600	0.39700	5.58511	0.00000	0.0000	50
03/08/2010	£ / R 2011/03/14			Foreign Exchange Future	11.90810	11.97820	0.58867	12.04000	12.0340	534

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.60200	0.62800	4.31894	0.00000	0.0000	0
03/08/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.49400	0.45000	8.90688	0.00000	0.0000	0
03/08/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.58000	0.60500	4.31034	0.00000	0.0000	0
03/08/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.52200	0.47700	8.62069	0.00000	0.0000	0
03/08/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.62600	0.65300	4.31310	0.00000	0.0000	0
03/08/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.46800	0.42500	9.18803	0.00000	0.0000	0
03/08/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08460	0.08540	0.94563	0.00000	0.0000	303
03/08/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00296	0.00343	15.87838	0.00000	0.0000	0
03/08/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00126	0.00093	26.19048	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08580	0.08660	0.93240	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00394	0.00428	8.62944	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00414	0.00368	11.11111	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00154	0.00166	7.79221	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01174	0.01106	5.79216	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01034	0.01106	6.96325	0.00000	0.0000	0
03/08/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00054	0.00046	14.81481	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13			Foreign Exchange Future	9.63400	9.68800	0.56051	9.75200	9.7000	16,418
03/08/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.03200	1.97800	2.65748	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.59800	0.54800	8.36120	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.87900	0.82600	6.02958	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	2,530
03/08/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.42500	0.37800	11.05882	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	2,000
03/08/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.27100	0.23100	14.76015	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.10500	0.11900	13.33333	0.00000	0.0000	750
03/08/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.39100	0.43200	10.48593	0.00000	0.0000	0
03/08/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.05700	0.04400	22.80702	0.00000	0.0000	1,500
03/08/2010	€ / R 2010/12/13			Foreign Exchange Future	9.75400	9.80890	0.56285	0.00000	0.0000	8,188
03/08/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.44600	10.39100	0.52652	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.44600	8.39100	0.65120	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.44600	6.39100	0.85324	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.44700	4.39200	1.23679	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.46700	2.41400	2.14836	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.06200	0.06500	4.83871	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.50800	1.45600	3.44828	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.17700	0.18800	6.21469	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62300	0.57900	7.06260	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.65000	0.69100	6.30769	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.09600	0.08200	14.58333	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.56300	1.61700	3.45489	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.32200	2.26900	2.28252	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.49600	10.44100	0.52401	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.49600	8.44100	0.64736	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.49600	6.44100	0.84667	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.49700	4.44200	1.22304	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.51500	2.46200	2.10736	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.05900	0.06200	5.08475	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.55500	1.50300	3.34405	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.16700	0.17700	5.98802	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.66300	0.61800	6.78733	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.61300	0.65200	6.36215	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.10900	0.09300	14.67890	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.51400	1.56800	3.56671	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.19600	11.14100	0.49125	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.19600	9.14100	0.59809	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.19600	7.14100	0.76431	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.19700	5.14200	1.05830	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.20300	3.14800	1.71714	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.22600	2.17300	2.38095	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.27400	1.22300	4.00314	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.24200	0.25700	6.19835	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.43800	0.39800	9.13242	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.85200	0.89800	5.39906	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.09600	11.04100	0.49567	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.09600	9.04100	0.60466	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.09600	7.04100	0.77508	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.09700	5.04200	1.07907	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.10400	3.05000	1.73969	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.13100	2.07800	2.48710	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.08600	0.09100	5.81395	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.18200	1.13200	4.23012	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.27400	0.29200	6.56934	0.00000	0.0000	750
03/08/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.37000	0.33300	10.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.93900	0.98700	5.11182	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.24600	10.19100	0.53679	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.24600	8.19100	0.66699	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.24600	6.19100	0.88056	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.24800	4.19300	1.29473	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.27400	2.22100	2.33069	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.32000	1.26900	3.86364	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.22700	0.24100	6.16740	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.47300	0.43200	8.66808	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.81000	0.85400	5.43210	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.76100	1.81500	3.06644	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.34600	10.29100	0.53161	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.34600	8.29100	0.65900	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.34600	6.29100	0.86669	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.34700	4.29200	1.26524	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.37000	2.31700	2.23629	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.41400	1.36200	3.67751	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.20000	0.21300	6.50000	0.00000	0.0000	375

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54600	0.50400	7.69231	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.72800	0.77100	5.90659	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.66200	1.71600	3.24910	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.64600	10.59100	0.51663	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.64600	8.59100	0.63613	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.64600	6.59100	0.82757	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.64700	4.59200	1.18356	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.66200	2.60800	2.02855	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.05200	0.05400	3.84615	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.69800	1.64500	3.12132	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.14000	0.14800	5.71429	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.78600	0.73900	5.97964	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.50900	0.54400	6.87623	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.15500	0.13500	12.90323	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.36700	1.42000	3.87710	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.79600	10.74100	0.50945	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.79600	8.74100	0.62528	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.79600	6.74100	0.80930	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.79700	4.74200	1.14655	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.80800	2.75400	1.92308	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.84200	1.78900	2.87731	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.11800	0.12500	5.93220	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.91400	0.86600	5.25164	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.41700	0.44700	7.19424	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.21300	0.18800	11.73709	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.22100	1.27400	4.34070	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.09600	10.04100	0.54477	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.09600	8.04100	0.67935	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.09600	6.04100	0.90223	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.09800	4.04300	1.34212	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.90900	1.96300	2.82871	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.14600	10.09100	0.54209	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.14600	8.09100	0.67518	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.14600	6.09100	0.89489	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.14800	4.09300	1.32594	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.17800	2.12600	2.38751	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.08200	0.08600	4.87805	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.22800	1.17700	4.15309	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.25700	0.27400	6.61479	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.40300	0.36500	9.42928	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.89500	0.94200	5.25140	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04100	0.03300	19.51220	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.86000	1.91400	2.90323	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.19600	10.14100	0.53943	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.19600	8.14100	0.67106	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.19600	6.14100	0.88767	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.19800	4.14300	1.31015	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.81000	1.86400	2.98343	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.70400	0.65800	6.53409	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.15800	0.16700	5.69620	0.00000	0.0000	60
03/08/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.38800	0.41700	7.47423	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.23400	0.20800	11.11111	0.00000	0.0000	750
03/08/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.57700	0.61500	6.58579	0.00000	0.0000	0
03/08/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.12300	0.10600	13.82114	0.00000	0.0000	1,125
03/08/2010	€ / R 2011/03/14			Foreign Exchange Future	9.87760	9.93290	0.55985	0.00000	0.0000	8,620
03/08/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.45300	0.48100	6.18102	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.37500	0.34800	7.20000	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.42900	0.45600	6.29371	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.40100	0.37300	6.98254	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/08/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.47800	0.50700	6.06695	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.35000	0.32400	7.42857	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.24000	0.21800	9.16667	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.61800	0.65100	5.33981	0.00000	0.0000	14,937
03/08/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.78600	0.74200	5.59796	0.00000	0.0000	0
03/08/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.26400	0.27500	4.16667	0.00000	0.0000	14,937
03/08/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.64770	6.65870	0.16547	0.00000	0.0000	7,991
03/08/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
03/08/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.28100	0.27100	3.55872	0.00000	0.0000	0
03/08/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.66090	6.67220	0.16965	0.00000	0.0000	8,119
03/08/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.11000	0.11300	2.72727	0.00000	0.0000	0
03/08/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.34900	0.34100	2.29226	0.00000	0.0000	0
03/08/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.38700	0.37900	2.06718	0.00000	0.0000	0
03/08/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	200
03/08/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.67330	6.68600	0.19031	6.71000	6.7100	125
03/08/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.25000	0.25500	2.00000	0.00000	0.0000	0
03/08/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	0
03/08/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.23200	0.23600	1.72414	0.00000	0.0000	0
03/08/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.30900	0.30000	2.91262	0.00000	0.0000	0
03/08/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27000	0.27900	3.33333	0.00000	0.0000	0
03/08/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.24700	0.24300	1.61943	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.14880	7.15620	0.10351	0.00000	0.0000	60
03/08/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.37100	0.36500	1.61725	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.22800	7.23560	0.10515	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.52300	0.51700	1.14723	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.56700	0.56000	1.23457	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
03/08/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.48000	0.47400	1.25000	0.00000	0.0000	0

**Future Open Interest**

**374,583**

**Option Open Interest**

**507,415**

**Total**

**881,998**