



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 01/04/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.43280	7.35920	0.99021	7.39500	7.3210	259,317
01/04/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.98000	1.05100	7.24490	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.71700	8.79100	0.84892	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.71700	6.79100	1.10168	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.28300	3.20900	2.25404	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.76700	8.84100	0.84407	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.76700	6.84100	1.09354	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.23300	3.15900	2.28890	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.86700	8.94100	0.83456	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.16700	9.24100	0.80724	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.36700	9.44100	0.79001	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.36700	7.44100	1.00448	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.36700	3.44100	2.19780	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.31700	9.39100	0.79425	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.31700	7.39100	1.01134	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.31700	3.39100	2.23093	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.68300	1.61000	4.33749	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.68300	2.60900	2.75811	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.26700	9.34100	0.79853	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.26700	7.34100	1.01830	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	9.06700	9.14100	0.81615	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	9.11700	9.19100	0.81167	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	9.01700	9.09100	0.82067	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	7.01700	7.09100	1.05458	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.17100	0.13800	19.29825	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.18800	0.22900	21.80851	0.00000	0.0000	100
01/04/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	0.98600	0.91400	7.30223	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	1.98300	1.90900	3.73172	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	2.98300	2.90900	2.48072	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.91700	8.99100	0.82988	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.91700	6.99100	1.06983	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.08500	1.01200	6.72811	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.08300	2.00900	3.55257	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.08300	3.00900	2.40026	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.81700	8.89100	0.83929	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.28800	0.23600	18.05556	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.10500	0.12700	20.95238	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.18500	1.11100	6.24473	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.18300	3.10900	2.32485	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.86700	6.94100	1.07762	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.36700	5.44100	1.37880	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	140
01/04/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.88400	0.95400	7.91855	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.25600	0.20700	19.14063	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.12300	0.14800	20.32520	0.00000	0.0000	10,000
01/04/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.13500	1.06200	6.43172	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.13300	2.05900	3.46929	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.13300	3.05900	2.36195	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	1.02800	1.09900	6.90661	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.32200	1.39500	5.52194	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.16700	7.24100	1.03251	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.11700	7.19100	1.03976	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	4.11700	4.19100	1.79743	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.06700	7.14100	1.04712	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.27300	1.34500	5.65593	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.74500	0.67600	9.26174	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01200	0.01700	41.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.73300	1.65900	4.27005	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.73300	2.65900	2.70765	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.07700	1.14800	6.59239	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.15100	0.12100	19.86755	0.00000	0.0000	600
01/04/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.21800	0.26200	20.18349	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.93300	1.85900	3.82825	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.93300	2.85900	2.52301	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.61700	5.69100	1.31743	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.61700	4.69100	1.60277	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.61700	3.69100	2.04589	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.12600	1.19700	6.30551	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.13300	0.10600	20.30075	0.00000	0.0000	1,430

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.25000	0.29700	18.80000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.88900	0.81800	7.98650	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.88300	1.80900	3.92990	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.88300	2.80900	2.56677	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.66700	5.74100	1.30581	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.66700	4.74100	1.58560	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.66700	3.74100	2.01800	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.17500	1.24700	6.12766	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.84000	0.77000	8.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.83300	1.75900	4.03710	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.83300	2.75900	2.61207	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.71700	5.79100	1.29439	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.71700	3.79100	1.99085	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.22400	1.29600	5.88235	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.79200	0.72300	8.71212	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.78300	1.70900	4.15031	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.78300	2.70900	2.65900	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.86700	5.94100	1.26129	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.86700	4.94100	1.52044	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.86700	3.94100	1.91363	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.37100	1.44400	5.32458	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	21,795
01/04/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.43500	0.49400	13.56322	0.00000	0.0000	200
01/04/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.65200	0.58500	10.27607	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.63300	1.56000	4.47030	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.63300	2.55900	2.81048	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.05900	0.04600	22.03390	0.00000	0.0000	450
01/04/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.47600	0.53700	12.81513	0.00000	0.0000	430
01/04/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.60700	0.54100	10.87315	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.58300	1.51000	4.61150	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.58300	2.50900	2.86489	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.96700	6.04100	1.24015	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.96700	4.04100	1.86539	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.47000	1.54400	5.03401	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	55
01/04/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.51800	0.58100	12.16216	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.56200	0.49700	11.56584	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.02900	0.03800	31.03448	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.53300	1.46000	4.76190	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.53300	2.45900	2.92144	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	6.06700	6.14100	1.21971	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	4.06700	4.14100	1.81952	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.26700	6.34100	1.18079	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.26700	5.34100	1.40497	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.26700	4.34100	1.73424	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.26700	3.34100	2.26507	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.21700	6.29100	1.19028	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.21700	5.29100	1.41844	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.21700	4.29100	1.75480	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.35800	0.30200	15.64246	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.07500	0.09300	24.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.28400	1.21100	5.68536	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.28300	2.20900	3.24135	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.16700	6.24100	1.19994	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.16700	4.24100	1.77586	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.16700	3.24100	2.33660	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.66900	1.74300	4.43379	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.69600	0.76300	9.62644	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.39600	0.33800	14.64646	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.06300	0.07900	25.39683	0.00000	0.0000	200
01/04/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.33400	1.26000	5.54723	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.33300	2.25900	3.17188	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	6.01700	6.09100	1.22985	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	4.01700	4.09100	1.84217	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.04500	0.03400	24.44444	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.56200	0.62500	11.20996	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.51900	0.45500	12.33141	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.48300	1.41000	4.92245	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.48300	2.40900	2.98027	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.91700	5.99100	1.25063	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.91700	4.99100	1.50498	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.91700	3.99100	1.88920	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.52000	1.59300	4.80263	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.42100	1.49400	5.13723	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.56700	5.64100	1.32926	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.56700	4.64100	1.62032	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.57000	1.64300	4.64968	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.47700	0.41500	12.99790	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.43400	1.36000	5.16039	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.76700	5.84100	1.28316	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.76700	3.84100	1.96443	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	21,795
01/04/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.76900	1.84200	4.12663	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.32200	0.26800	16.77019	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.08900	0.10900	22.47191	0.00000	0.0000	10,000
01/04/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.23400	1.16100	5.91572	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.23300	2.15900	3.31393	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.41700	4.49100	1.67535	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.81900	1.89200	4.01319	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.61900	1.69300	4.57072	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.22500	0.17900	20.44444	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.14200	0.17000	19.71831	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	8.06700	8.14100	0.91732	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.56700	6.64100	1.12685	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.06700	5.14100	1.46043	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.56700	3.64100	2.07457	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.93700	0.86600	7.57737	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.43300	2.35900	3.04151	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.93300	3.85900	1.88152	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.31700	8.39100	0.88974	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.81700	6.89100	1.08552	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.81700	3.89100	1.93870	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.83600	0.90600	8.37321	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.69800	0.63000	9.74212	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.18300	2.10900	3.38983	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.68300	3.60900	2.00923	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.86800	1.94200	3.96146	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.11600	0.09200	20.68966	0.00000	0.0000	6,350
01/04/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.28300	0.33300	17.66784	0.00000	0.0000	130
01/04/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.81700	4.89100	1.53623	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
01/04/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.46700	4.54100	1.65659	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	21,978
01/04/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.71900	1.79200	4.24666	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.91800	1.99200	3.85819	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.10200	0.08000	21.56863	0.00000	0.0000	100
01/04/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.31900	0.37100	16.30094	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.76700	4.84100	1.55234	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.16800	2.24200	3.41328	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	2.06800	2.14200	3.57834	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.08900	0.07000	21.34831	0.00000	0.0000	17,000
01/04/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.35600	0.41100	15.44944	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.21800	2.29200	3.33634	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	2.11800	2.19200	3.49386	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	2.01800	2.09200	3.66700	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.07800	0.06100	21.79487	0.00000	0.0000	33
01/04/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.39500	0.45200	14.43038	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.11700	5.19100	1.44616	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.74300	0.81000	9.01750	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.31700	5.39100	1.39176	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.21700	3.29100	2.30028	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.11700	3.19100	2.37408	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	3.01700	3.09100	2.45277	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	1,900
01/04/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.93200	1.00200	7.51073	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.16700	5.24100	1.43217	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.06700	3.14100	2.41278	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.96700	3.04100	2.49410	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	135
01/04/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.78900	0.85800	8.74525	0.00000	0.0000	6
01/04/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	5.01700	5.09100	1.47499	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.91700	2.99100	2.53685	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.81700	2.89100	2.62691	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.71700	2.79100	2.72359	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.61700	2.69100	2.82767	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.51700	2.59100	2.94001	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.41700	2.49100	3.06165	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.31800	2.39100	3.14927	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.65100	0.71700	10.13825	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	26,596
01/04/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.71700	4.79100	1.56879	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	26,596
01/04/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.96800	2.04200	3.76016	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.96700	5.04100	1.48983	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.86700	2.94100	2.58110	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.76700	2.84100	2.67438	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.66700	2.74100	2.77465	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.46700	2.54100	2.99959	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.36800	2.44100	3.08277	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.26800	2.34100	3.21869	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.60600	0.67100	10.72607	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.56700	2.64100	2.88274	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.26700	8.34100	0.89513	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.73300	3.65900	1.98232	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.31700	6.39100	1.17144	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.31700	4.39100	1.71415	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.36700	8.44100	0.88443	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.36700	6.44100	1.16224	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.36700	4.44100	1.69453	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.63300	3.55900	2.03688	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.51700	8.59100	0.86885	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.51700	6.59100	1.13549	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.51700	4.59100	1.63826	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.48300	3.40900	2.12461	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.41700	8.49100	0.87917	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.41700	6.49100	1.15319	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.58300	3.50900	2.06531	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	10.06700	10.14100	0.73507	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.46700	8.54100	0.87398	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.46700	6.54100	1.14427	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.53300	3.45900	2.09454	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.56700	8.64100	0.86378	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.43300	3.35900	2.15555	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.61700	8.69100	0.85877	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.61700	6.69100	1.11833	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.43600	0.37600	13.76147	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.05300	0.06700	26.41509	0.00000	0.0000	6,000
01/04/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.38400	1.31000	5.34682	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.38300	2.30900	3.10533	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.38300	3.30900	2.18741	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.16700	8.24100	0.90609	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.83300	3.75900	1.93060	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.21700	8.29100	0.90057	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.78300	3.70900	1.95612	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.66700	8.74100	0.85381	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.66700	6.74100	1.10994	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.33300	3.25900	2.22022	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.19700	0.15800	19.79695	0.00000	0.0000	0
01/04/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.16400	0.19900	21.34146	0.00000	0.0000	100
01/04/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.55140	7.47610	0.99717	7.47300	7.4500	15,232
01/04/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.29900	8.37400	0.90372	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.29900	6.37400	1.19067	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.30000	4.37500	1.74419	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.32000	2.39100	3.06034	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.75400	0.69100	8.35544	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.05300	0.06500	22.64151	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.70500	1.63000	4.39883	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.70200	2.62700	2.77572	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.70100	3.62600	2.02648	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.24900	8.32400	0.90920	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.24900	6.32400	1.20019	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.25000	4.32500	1.76471	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.27200	2.34300	3.12500	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.21200	0.18900	10.84906	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.46100	0.51300	11.27983	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.79600	0.73200	8.04020	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.75500	1.68000	4.27350	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.75200	2.67700	2.72529	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.75100	3.67600	1.99947	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.19800	0.17700	10.60606	0.00000	0.0000	509
01/04/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.49700	0.55100	10.86519	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.34900	8.42400	0.89831	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.34900	6.42400	1.18129	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.35000	4.42500	1.72414	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.36900	2.44000	2.99705	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.18600	0.16500	11.29032	0.00000	0.0000	100
01/04/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.53500	0.58900	10.09346	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.71300	0.65200	8.55540	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.06200	0.07600	22.58065	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.65600	1.58100	4.52899	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.65200	2.57700	2.82805	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.65100	3.57600	2.05423	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.39900	8.47400	0.89296	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.39900	6.47400	1.17206	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.40000	4.47500	1.70455	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.41700	2.48900	2.97890	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.17400	0.15500	10.91954	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.57300	0.62900	9.77312	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.67300	0.61300	8.91530	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.07200	0.08700	20.83333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.60600	1.53100	4.66999	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.60200	2.52700	2.88240	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.60100	3.52600	2.08275	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.49900	8.57400	0.88246	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.49900	6.57400	1.15402	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.50000	4.57500	1.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.51500	2.58700	2.86282	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.15300	0.13600	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.65200	0.71000	8.89571	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.59700	0.54100	9.38023	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.09600	0.11500	19.79167	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.50700	1.43300	4.91042	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.50200	2.42700	2.99760	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.50100	3.42600	2.14225	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.54900	8.62400	0.87730	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.54900	6.62400	1.14521	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.55000	4.62500	1.64835	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.56400	2.63600	2.80811	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.14400	0.12700	11.80556	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.69300	0.75100	8.36941	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.56100	0.50600	9.80392	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.11000	0.13000	18.18182	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.45800	1.38300	5.14403	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.45200	2.37700	3.05873	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.45100	3.37600	2.17328	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.59900	8.67400	0.87219	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.59900	6.67400	1.13654	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.60000	4.67500	1.63043	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.61200	2.68500	2.79479	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.13500	0.12000	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.73400	0.79400	8.17439	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.52600	0.47300	10.07605	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.12500	0.14700	17.60000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.40900	1.33400	5.32292	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.40200	2.32700	3.12240	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.40100	3.32600	2.20523	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.74900	8.82400	0.85724	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.74900	6.82400	1.11128	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.75000	4.82500	1.57895	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.76000	2.83200	2.60870	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.43000	0.38200	11.16279	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.17900	0.20600	15.08380	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.26200	1.18700	5.94295	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.25300	2.17800	3.32889	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.25100	3.17600	2.30698	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.69900	8.77400	0.86217	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.69900	6.77400	1.11957	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.70000	4.77500	1.59574	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.71100	2.78300	2.65585	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.12000	0.10600	11.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.81900	0.88000	7.44811	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.46000	0.41100	10.65217	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.15900	0.18500	16.35220	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.31100	1.23600	5.72082	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.30300	2.22700	3.30004	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.30100	3.22600	2.27204	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.84900	8.92400	0.84755	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.84900	6.92400	1.09505	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.85000	4.92500	1.54639	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.85800	2.93100	2.55423	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.10000	0.08800	12.00000	0.00000	0.0000	585
01/04/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.94900	1.01200	6.63857	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.37200	0.32900	11.55914	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.22100	0.25300	14.47964	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.16400	1.09000	6.35739	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.15300	2.07800	3.48351	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.15200	3.07600	2.41117	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.11300	0.10000	11.50442	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.86200	0.92400	7.19258	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.14900	8.22400	0.92036	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.14900	6.22400	1.21971	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.15000	4.22500	1.80723	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.17600	2.24600	3.21691	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.24200	0.21600	10.74380	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.39100	0.44000	12.53197	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.88300	0.81600	7.58777	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.85400	1.77900	4.04531	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.85200	2.77600	2.66480	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.85100	3.77600	1.94755	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.19900	8.27400	0.91475	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.19900	6.27400	1.20987	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.20000	4.27500	1.78571	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.22400	2.29400	3.14748	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.22700	0.20200	11.01322	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.42600	0.47600	11.73709	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.83900	0.77300	7.86651	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.03800	0.04700	23.68421	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.80500	1.73000	4.15512	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.80200	2.72700	2.67666	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.80100	3.72600	1.97316	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.44900	8.52400	0.88768	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.44900	6.52400	1.16297	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.45000	4.52500	1.68539	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.46600	2.53800	2.91971	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.16300	0.14500	11.04294	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.61200	0.66900	9.31373	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.63500	0.57600	9.29134	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.08400	0.10000	19.04762	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.55700	1.48200	4.81696	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.55200	2.47700	2.93887	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.55100	3.47600	2.11208	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.64900	8.72400	0.86715	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.64900	6.72400	1.12799	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.65000	4.72500	1.61290	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.66100	2.73400	2.74333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.12700	0.11200	11.81102	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.77600	0.83600	7.73196	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.49300	0.44100	10.54767	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.14200	0.16500	16.19718	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.36000	1.28500	5.51471	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.35300	2.27700	3.22992	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.35100	3.27600	2.23814	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.79900	8.87400	0.85237	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.79900	6.87400	1.10310	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.80000	4.87500	1.56250	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.80900	2.88200	2.59879	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.10600	0.09400	11.32075	0.00000	0.0000	3,000
01/04/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.90500	0.96800	6.96133	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.40000	0.35500	11.25000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.19900	0.22900	15.07538	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.21300	1.13800	6.18302	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.20300	2.12800	3.40445	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.20100	3.12600	2.34302	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.79000	1.86000	3.91061	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.64600	1.71500	4.19198	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.08400	1.14800	5.90406	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.08500	0.07400	12.94118	0.00000	0.0000	500

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.22100	1.28700	5.40541	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	3,000
01/04/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.59800	1.66700	4.31790	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.50200	1.57100	4.59387	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.12900	1.19400	5.75731	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.32600	0.37200	14.11043	0.00000	0.0000	0
01/04/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.27700	0.24800	10.46931	0.00000	0.0000	100
01/04/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.66880	7.59180	1.00407	7.62000	7.5900	6,472
01/04/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.28100	8.35800	0.92984	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.28200	6.35900	1.22572	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.29800	4.37200	1.72173	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.06500	0.05800	10.76923	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.34600	2.41600	2.98380	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.30100	0.27300	9.30233	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.58200	0.63100	8.41924	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.82400	0.76300	7.40291	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10500	0.12100	15.23810	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.73100	1.65600	4.33276	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.72100	2.64400	2.82984	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.71900	3.64200	2.07045	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.17500	0.15900	9.14286	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.05600	1.11700	5.77652	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.33100	8.40800	0.92426	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.33200	6.40900	1.21605	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.34700	4.42100	1.70232	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06200	0.05600	9.67742	0.00000	0.0000	300
01/04/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.39300	2.46400	2.96699	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.78700	0.72700	7.62389	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.11800	0.13500	14.40678	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.68300	1.60700	4.51575	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.67100	2.59400	2.88282	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.66900	3.59200	2.09866	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.38100	8.45800	0.91874	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.38200	6.45900	1.20652	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.39600	4.47100	1.70610	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.44100	2.51200	2.90864	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.27400	0.24800	9.48905	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.65500	0.70600	7.78626	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.75100	0.69200	7.85619	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.63400	1.55900	4.58996	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.62100	2.54400	2.93781	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.61900	3.54200	2.12766	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.43100	8.50800	0.91330	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.43200	6.50900	1.19714	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.44500	4.52000	1.68729	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.48900	2.56000	2.85255	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.26100	0.23700	9.19540	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.69200	0.74500	7.65896	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.71600	0.65900	7.96089	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.14700	0.16700	13.60544	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.58600	1.51000	4.79193	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.57200	2.49500	2.99378	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.56900	3.49200	2.15747	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.28700	0.26000	9.40767	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.61800	0.66800	8.09061	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.48100	8.55800	0.90791	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.48200	6.55900	1.18790	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.49400	4.56900	1.66889	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.53700	2.60800	2.79858	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.24900	0.22600	9.23695	0.00000	0.0000	4,400
01/04/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.73000	0.78400	7.39726	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.68200	0.62700	8.06452	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.16300	0.18500	13.49693	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.53700	1.46200	4.87964	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.52200	2.44500	3.05313	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.51900	3.44200	2.18812	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.53100	8.60800	0.90259	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.53200	6.60900	1.17881	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.54300	4.61900	1.67290	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.58500	2.65700	2.78530	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.23800	0.21600	9.24370	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.76900	0.82400	7.15215	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.64900	0.59500	8.32049	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.18000	0.20300	12.77778	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.48900	1.41400	5.03694	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.47200	2.39500	3.11489	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.46900	3.39200	2.21966	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.58100	8.65800	0.89733	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.58200	6.65900	1.16986	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.59300	4.66800	1.63292	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.63400	2.70500	2.69552	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.22800	0.20600	9.64912	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.80900	0.86400	6.79852	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.61700	0.56500	8.42788	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.19800	0.22300	12.62626	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.44100	1.36700	5.13532	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.42200	2.34600	3.13790	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.41900	3.34200	2.25212	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.78100	8.85800	0.87689	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.78200	6.85900	1.13536	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.79000	4.86600	1.58664	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.82700	2.89900	2.54687	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.19100	0.17300	9.42408	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.97200	1.03100	6.06996	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.50100	0.45600	8.98204	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.28200	0.31400	11.34752	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.25200	1.17800	5.91054	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.22400	2.14700	3.46223	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.22000	3.14300	2.39130	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.73100	8.80800	0.88192	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.73200	6.80900	1.14379	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.74100	4.81600	1.58194	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.77900	2.85100	2.59086	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.19900	0.18000	9.54774	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.93000	0.98800	6.23656	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.52900	0.48200	8.88469	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.26000	0.29000	11.53846	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.29900	1.22500	5.69669	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.27300	2.19700	3.34360	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.27000	3.19300	2.35474	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.16800	0.15200	9.52381	0.00000	0.0000	117
01/04/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.09900	1.16000	5.55050	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.83100	8.90800	0.87193	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.83200	6.90900	1.12705	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.83900	4.91500	1.57057	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.87600	2.94800	2.50348	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.18300	0.16500	9.83607	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.01400	1.07300	5.81854	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.47500	0.43100	9.26316	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.30600	0.33900	10.78431	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.20500	1.13200	6.05809	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.17400	2.09800	3.49586	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.17000	3.09300	2.42902	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.21800	0.19700	9.63303	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.84900	0.90500	6.59600	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.18200	8.25800	0.92887	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.18200	6.25900	1.24555	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.20000	4.27400	1.76190	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.25100	2.32000	3.06530	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.33100	0.30100	9.06344	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.51200	0.55900	9.17969	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.90100	0.83700	7.10322	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.08200	0.09500	15.85366	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.82900	1.75300	4.15528	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.82100	2.74400	2.72953	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.81900	3.74200	2.01623	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.23200	8.30800	0.92323	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.23200	6.30900	1.23556	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.24900	4.32300	1.74159	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.29800	2.36800	3.04613	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.31600	0.28600	9.49367	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.54700	0.59400	8.59232	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.86200	0.79900	7.30858	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09300	0.10700	15.05376	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.78000	1.70400	4.26966	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.77100	2.69400	2.77878	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.76900	3.69200	2.04298	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.63100	8.70800	0.89213	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.63200	6.70900	1.16104	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.64200	4.71700	1.61568	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.68200	2.75300	2.64728	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.58700	0.53600	8.68825	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.21800	0.24400	11.92661	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.39400	1.31900	5.38020	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.37300	2.29600	3.24484	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.36900	3.29300	2.25586	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.68100	8.75800	0.88699	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.68200	6.75900	1.15235	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.69100	4.76700	1.62012	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.73000	2.80200	2.63736	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.20800	0.18800	9.61538	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.88900	0.94600	6.41170	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.55700	0.50800	8.79713	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23800	0.26600	11.76471	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.34600	1.27200	5.49777	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.32300	2.24600	3.31468	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.32000	3.24300	2.31928	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.38200	7.45900	1.04308	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	13.05	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
01/04/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.38500	5.46100	1.41133	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.41400	3.48700	2.13825	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.11900	0.10700	10.08403	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.50000	1.56500	4.33333	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.61900	4.54200	1.66703	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.54600	1.61200	4.26908	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	330
01/04/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.91900	1.98800	3.59562	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10700	0.09700	9.34579	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.63800	1.70500	4.09035	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.08500	0.07700	9.41176	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.96600	2.03500	3.50966	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.34800	0.31600	9.19540	0.00000	0.0000	0
01/04/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.47900	0.52400	9.39457	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.78610	7.70700	1.01591	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.42200	0.38500	8.76777	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.63600	0.67800	6.60377	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.40200	0.36700	8.70647	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.66600	0.71000	6.60661	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.41200	0.40500	1.69903	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.57600	0.64800	12.50000	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.99700	1.04900	5.21565	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.28300	0.25600	9.54064	0.00000	0.0000	30,000
01/04/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.80000	2.88400	3.00000	0.00000	0.0000	0
01/04/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08600	0.09100	5.81395	0.00000	0.0000	30,000
01/04/2010	£ / R 2010/06/14			Foreign Exchange Future	11.25680	11.23250	0.21587	11.19000	11.1900	31,279
01/04/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.79300	10.81800	0.23163	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.79300	8.81800	0.28432	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	11.09300	11.11800	0.22537	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	9.09300	9.11800	0.27494	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.59300	10.61800	0.23600	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.59300	8.61800	0.29093	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.59300	6.61800	0.37919	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.59300	4.61800	0.54431	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.44300	10.46800	0.23939	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.44300	8.46800	0.29610	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.44300	6.46800	0.38802	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.44400	4.46900	0.56256	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.34300	10.36800	0.24171	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.34300	8.36800	0.29965	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.35300	2.37800	1.06247	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.37900	1.40200	1.66788	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.70400	0.68200	3.12500	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.04700	0.05000	6.38298	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.66100	1.63600	1.50512	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	10.14300	10.16800	0.24648	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.14300	8.16800	0.30701	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	10.19300	10.21800	0.24527	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.19300	8.21800	0.30514	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	8,032
01/04/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.23600	1.25800	1.77994	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.18500	0.17500	5.40541	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.37800	0.39300	3.96825	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.83500	0.81200	2.75449	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.81000	1.78500	1.38122	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.64300	10.66800	0.23490	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.64300	6.66800	0.37634	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.64300	4.66800	0.53844	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.84300	10.86800	0.23056	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.10	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
01/04/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.84300	8.86800	0.28271	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.84300	6.86800	0.36534	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.99300	11.01800	0.22742	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.99300	9.01800	0.27799	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.05600	0.05300	5.35714	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	1.04900	1.07100	2.09724	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.25500	0.24300	4.70588	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.24800	0.26100	5.24194	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.02000	0.99700	2.25490	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	11.04300	11.06800	0.22639	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	9.04300	9.06800	0.27646	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.23500	0.22400	4.68085	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.27800	0.29200	5.03597	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.97300	0.95000	2.36382	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.94300	10.96800	0.22846	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.94300	8.96800	0.27955	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.94700	2.97200	0.84832	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.96200	1.98600	1.22324	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	1.00300	1.02400	2.09372	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.28100	0.26800	4.62633	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.22400	0.23600	5.35714	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.06900	1.04500	2.24509	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.89300	10.91800	0.22951	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.89300	6.91800	0.36269	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.89300	4.91800	0.51093	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.74300	10.76800	0.23271	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.74300	8.76800	0.28594	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.69300	10.71800	0.23380	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.69300	8.71800	0.28759	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.69300	6.71800	0.37352	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.69300	4.71800	0.53271	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.54300	10.56800	0.23712	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.54300	8.56800	0.29264	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.54300	6.56800	0.38209	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.54400	4.56800	0.52817	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.65000	0.66900	2.92308	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.54200	0.52200	3.69004	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.08500	0.09000	5.88235	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.46200	1.43800	1.64159	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.49300	10.51800	0.23825	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.49300	8.51800	0.29436	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.39300	10.41800	0.24055	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.39300	8.41800	0.29787	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.40300	2.42700	0.99875	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.13500	0.12700	5.92593	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.52800	0.54500	3.21970	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.66200	0.64000	3.32326	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.29300	10.31800	0.24288	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.29300	8.31800	0.30146	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.79300	6.81800	0.36803	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.79300	5.81800	0.43156	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.05	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
01/04/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.79300	4.81800	0.52159	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.79400	3.81900	0.65894	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.30400	2.32800	1.04167	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.33100	1.35400	1.72802	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.15800	0.14900	5.69620	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.45100	0.46700	3.54767	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.74700	0.72500	2.94511	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.71000	1.68600	1.40351	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.99700	3.02100	0.80080	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.34300	7.36800	0.34046	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.34300	5.36800	0.46790	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.34400	4.36900	0.57551	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.91200	0.93300	2.30263	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.33700	0.32200	4.45104	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.18000	0.19000	5.55556	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.24300	7.26800	0.34516	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.76600	1.79000	1.35900	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.82300	0.84300	2.43013	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.40000	0.38300	4.25000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.14300	0.15100	5.59441	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.26500	1.24100	1.89723	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.94300	6.96800	0.36007	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.94300	5.96800	0.42066	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.94300	4.96800	0.50577	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.94400	3.96900	0.63387	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.45200	2.47600	0.97879	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.47500	1.49800	1.55932	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.56800	0.58600	3.16901	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.62100	0.60000	3.38164	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.56100	1.53700	1.53748	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.09900	0.09300	6.06061	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.69200	0.71100	2.74566	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.50400	0.48500	3.76984	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.41300	1.38900	1.69851	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.39300	6.41800	0.39105	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.39300	5.41800	0.46356	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.91300	1.93700	1.25457	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.95700	0.97800	2.19436	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.11800	1.09400	2.14669	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.29300	7.31800	0.34279	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.29300	5.31800	0.47232	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.29400	4.31900	0.58221	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.79800	2.82300	0.89350	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.81500	1.83900	1.32231	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	28
01/04/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.86700	0.88700	2.30681	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.36800	0.35200	4.34783	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.16100	0.17000	5.59006	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.21600	1.19200	1.97368	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	7.19300	7.21800	0.34756	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.19300	6.21800	0.40368	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.45	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
01/04/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	5.19300	5.21800	0.48142	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.19400	4.21900	0.59609	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.71800	1.74100	1.33877	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.77900	0.79800	2.43902	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.43300	0.41600	3.92610	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.12600	0.13400	6.34921	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.31400	1.29000	1.82648	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.66900	1.69200	1.37807	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.73500	0.75500	2.72109	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.36300	1.33900	1.76082	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.99300	7.01800	0.35750	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.99300	6.01800	0.41715	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.99300	5.01800	0.50070	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.99400	4.01900	0.62594	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.52300	1.54600	1.51018	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.11500	0.10900	5.21739	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.60800	0.62700	3.12500	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.58100	0.56000	3.61446	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.51200	1.48800	1.58730	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.50100	2.52500	0.95962	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.74300	6.76800	0.37075	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.74300	5.76800	0.43531	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.74300	4.76800	0.52709	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.74400	3.76900	0.66774	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.20600	2.23000	1.08794	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.49300	6.51800	0.38503	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.49300	5.51800	0.45512	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.49400	4.51800	0.53405	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.49500	3.52000	0.71531	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	2.01100	2.03500	1.19344	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.29300	6.31800	0.39727	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.21700	0.20600	5.06912	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.31000	0.32400	4.51613	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.92700	0.90300	2.58900	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.90900	1.88500	1.25720	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.14300	6.16800	0.40697	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	5.14300	5.16800	0.48610	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	8,032
01/04/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	3.14600	3.17100	0.79466	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.20000	0.19000	5.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.34300	0.35800	4.37318	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.88100	0.85800	2.61067	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.24300	5.26800	0.47683	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.24400	4.26900	0.58907	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.24500	3.27000	0.77042	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.25500	2.27900	1.06430	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.28400	1.30600	1.71340	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.17100	0.16200	5.26316	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.41400	0.43000	3.86473	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.79100	0.76800	2.90771	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.76000	1.73600	1.36364	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.64300	8.66800	0.28925	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	7.14300	7.16800	0.34999	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.64300	5.66800	0.44303	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.14400	4.16900	0.60328	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.64900	2.67400	0.94375	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.18900	1.21100	1.85029	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.46800	0.45000	3.84615	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.11100	0.11800	6.30631	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.85900	1.83500	1.29102	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.35700	3.33300	0.71492	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.74800	2.77300	0.90975	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.89300	8.91800	0.28112	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.39300	7.41800	0.33816	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.89300	5.91800	0.42423	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.39400	4.41900	0.56896	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.89700	2.92200	0.86296	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.42700	1.45000	1.61177	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.30800	0.29400	4.54545	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.20100	0.21200	5.47264	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.61100	1.58700	1.48976	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.10700	3.08300	0.77245	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.34300	9.36800	0.26758	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.84300	7.86800	0.31876	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.34300	6.36800	0.39414	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.84300	4.86800	0.51621	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.34500	3.37000	0.74738	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.86400	1.88800	1.28755	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.14600	0.13800	5.47945	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.48900	0.50600	3.47648	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.16700	1.14300	2.05656	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.65700	2.63300	0.90327	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	7.04300	7.06800	0.35496	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.04300	6.06800	0.41370	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	5.04300	5.06800	0.49574	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.04400	4.06900	0.61820	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	3.04600	3.07100	0.82075	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.55100	2.57500	0.94081	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.06000	2.08400	1.16505	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.57200	1.59500	1.46310	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	1.09600	1.11700	1.91606	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.84800	2.87200	0.84270	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	7.09300	7.11800	0.35246	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.09300	6.11800	0.41031	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	5.09300	5.11800	0.49087	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.09400	4.11900	0.61065	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.60000	2.62400	0.92308	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.10900	2.13200	1.09056	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.62000	1.64300	1.41975	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.14200	1.16400	1.92644	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.69900	2.72300	0.88922	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,194
01/04/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.24300	6.26800	0.40045	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	11,194
01/04/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.15700	2.18100	1.11266	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	3.09600	3.12100	0.80749	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.54300	9.56800	0.26197	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.54300	7.56800	0.33143	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.54300	5.56800	0.45102	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.54500	3.56900	0.67701	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.45700	2.43300	0.97680	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.44300	9.46800	0.26475	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.44300	7.46800	0.33589	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.44300	5.46800	0.45931	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.44500	3.47000	0.72569	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.55700	2.53300	0.93860	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.49300	9.51800	0.26335	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.49300	7.51800	0.33364	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.50700	2.48300	0.95732	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.74300	9.76800	0.25659	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.74300	7.76800	0.32287	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.25800	2.23400	1.06289	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.84300	9.86800	0.25399	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.84300	5.86800	0.42786	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.84400	3.86900	0.65036	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.15800	2.13400	1.11214	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.79300	9.81800	0.25528	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.79300	7.81800	0.32080	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.20800	2.18400	1.08696	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.89300	9.91800	0.25270	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.89300	7.91800	0.31674	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.89400	3.91900	0.64201	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.10800	2.08400	1.13852	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	10.04300	10.06800	0.24893	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.04300	8.06800	0.31083	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.95900	1.93500	1.22511	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	10.09300	10.11800	0.24770	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.09300	8.11800	0.30891	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.99300	10.01800	0.25018	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.99300	8.01800	0.31277	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.00900	1.98500	1.19462	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.29300	9.31800	0.26902	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.29500	3.32000	0.75873	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.70700	2.68300	0.88659	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.05900	2.03400	1.21418	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.05700	3.03300	0.78508	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.20700	3.18300	0.74836	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.00700	2.98300	0.79814	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.59300	9.61800	0.26061	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.59300	7.61800	0.32925	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.59300	5.61800	0.44699	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.59400	3.61900	0.69560	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.40800	2.38300	1.03821	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.39300	9.41800	0.26616	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.39500	3.42000	0.73638	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.60700	2.58300	0.92060	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.90700	2.88300	0.82559	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	9.14300	9.16800	0.27343	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.85700	2.83300	0.84004	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.64300	9.66800	0.25926	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.64300	7.66800	0.32710	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.64400	3.66900	0.68606	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.35800	2.33300	1.06022	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.24300	10.26800	0.24407	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.24300	8.26800	0.30329	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.69300	9.71800	0.25792	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.69300	7.71800	0.32497	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.69300	5.71800	0.43914	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.69400	3.71900	0.67677	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.30800	2.28400	1.03986	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.94300	9.96800	0.25143	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.94300	7.96800	0.31474	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13			Foreign Exchange Future	11.43060	11.40490	0.22484	11.30200	11.3020	2,795
01/04/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.13900	0.13300	4.31655	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.50800	1.52800	1.32626	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.15600	0.14900	4.48718	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.42500	1.44400	1.33333	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
01/04/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.46600	1.48600	1.36426	0.00000	0.0000	0
01/04/2010	£ / R 2010/12/13			Foreign Exchange Future	11.60350	11.57600	0.23700	11.49400	11.4940	8
01/04/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.07960	0.07840	1.50754	0.00000	0.0000	1,364
01/04/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00269	0.00212	21.18959	0.00000	0.0000	0
01/04/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00309	0.00372	20.38835	0.00000	0.0000	0
01/04/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00052	0.00037	28.84615	0.00000	0.0000	0
01/04/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.01092	0.01197	9.61538	0.00000	0.0000	0
01/04/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.00975	0.00862	11.58974	0.00000	0.0000	0
01/04/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00015	0.00022	46.66667	0.00000	0.0000	0
01/04/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08090	0.07970	1.48331	0.00000	0.0000	0
01/04/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00391	0.00357	8.69565	0.00000	0.0000	0
01/04/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00591	0.00677	14.55161	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14			Foreign Exchange Future	10.05230	9.96250	0.89333	9.96550	9.9100	27,215
01/04/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	2.05000	2.14000	4.39024	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.85100	1.94000	4.80821	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.95100	2.04000	4.56176	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	9.24800	9.33800	0.97318	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	7.24800	7.33800	1.24172	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	5.24800	5.33800	1.71494	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	3.24800	3.33800	2.77094	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	25
01/04/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.25900	1.34600	6.91025	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.11600	0.09000	22.41379	0.00000	0.0000	20
01/04/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.36400	0.42800	17.58242	0.00000	0.0000	271
01/04/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.77100	0.68800	10.76524	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	1.75300	1.66400	5.07701	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	2.75200	2.66300	3.23401	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.54800	9.63800	0.94261	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.54800	7.63800	1.19237	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.54800	5.63800	1.62221	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.54800	3.63800	2.53664	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.55400	1.64200	5.66281	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.05700	0.04300	24.56140	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.60500	0.68100	12.56198	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.50800	0.43400	14.56693	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.05600	0.07200	28.57143	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.45400	1.36500	6.12105	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.45200	2.36300	3.62969	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.64800	9.73800	0.93284	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.64800	7.73800	1.17678	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.64800	5.73800	1.59348	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.64800	3.73800	2.46711	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.65300	1.74200	5.38415	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.04500	0.03400	24.44444	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.69300	0.77200	11.39971	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.42900	0.35900	16.31702	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.07700	0.09700	25.97403	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.35500	1.26600	6.56827	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.35200	2.26300	3.78401	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.29800	9.38800	0.96795	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.29800	7.38800	1.23321	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.35	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
01/04/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.29800	5.38800	1.69875	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.29800	3.38800	2.72893	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.30800	1.39500	6.65138	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.10300	0.07900	23.30097	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.40100	0.46700	16.45885	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.72500	0.64300	11.31034	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02300	0.03100	34.78261	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	1.70300	1.61400	5.22607	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.70200	2.61300	3.29386	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.34800	9.43800	0.96277	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.34800	7.43800	1.22482	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.34800	5.43800	1.68287	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.34800	3.43800	2.68817	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.35700	1.44500	6.48489	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.43900	0.50800	15.71754	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.68000	0.59900	11.91176	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02800	0.03700	32.14286	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.65400	1.56400	5.44135	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.65200	2.56300	3.35596	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.49800	9.58800	0.94757	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.49800	7.58800	1.20032	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.49800	5.58800	1.63696	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.49800	3.58800	2.57290	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.50400	1.59300	5.91755	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.06400	0.04900	23.43750	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.56200	0.63700	13.34520	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.54900	0.47300	13.84335	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.04700	0.06100	29.78723	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.50400	1.41500	5.91755	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.50200	2.41300	3.55715	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.39800	9.48800	0.95765	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.39800	7.48800	1.21655	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.39800	5.48800	1.66728	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.39800	3.48800	2.64862	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.40600	1.49400	6.25889	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.08100	0.06200	23.45679	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.47900	0.55000	14.82255	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.63500	0.55600	12.44094	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.60400	1.51400	5.61097	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.60200	2.51300	3.42045	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.44800	9.53800	0.95258	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.44800	7.53800	1.20838	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.44800	5.53800	1.65198	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.44800	3.53800	2.61021	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.45500	1.54300	6.04811	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.07200	0.05500	23.61111	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.52000	0.59300	14.03846	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.59200	0.51400	13.17568	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.04000	0.05200	30.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.55400	1.46400	5.79151	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.55200	2.46300	3.48746	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.79800	9.88800	0.91855	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.79800	7.88800	1.15414	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.79800	5.88800	1.55226	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.79800	3.88800	2.36967	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.80100	1.89100	4.99722	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.03100	0.02300	25.80645	0.00000	0.0000	29
01/04/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.82900	0.91100	9.89144	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.32200	0.26000	19.25466	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.12000	0.14800	23.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.20600	1.11700	7.37977	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.20300	2.11300	4.08534	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.74800	9.83800	0.92327	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.74800	7.83800	1.16159	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.74800	5.83800	1.56576	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.74800	3.83800	2.40128	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.75200	1.84100	5.07991	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.03500	0.02600	25.71429	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.78300	0.86400	10.34483	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.35600	0.29100	18.25843	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.10400	0.12900	24.03846	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.25600	1.16700	7.08599	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.25300	2.16300	3.99467	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.84800	9.93800	0.91389	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.84800	7.93800	1.14679	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.84800	5.93800	1.53899	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.84800	3.93800	2.33888	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.87600	0.95900	9.47489	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.28900	0.23000	20.41522	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.13700	0.16800	22.62774	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.15700	1.06800	7.69231	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.15300	2.06300	4.18021	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.89800	9.98800	0.90927	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.89800	7.98800	1.13953	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.89800	5.98800	1.52594	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.89800	3.98800	2.30888	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.90100	1.99000	4.68175	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.92300	1.00600	8.99242	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.25800	0.20300	21.31783	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.15600	0.19100	22.43590	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.10700	1.01900	7.94941	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.10300	2.01300	4.27960	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.69800	9.78800	0.92803	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.69800	7.78800	1.16913	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.69800	5.78800	1.57950	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.69800	3.78800	2.43375	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.70200	1.79100	5.22914	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.04000	0.03000	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.73800	0.81800	10.84011	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.39200	0.32400	17.34694	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.09000	0.11200	24.44444	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.30500	1.21600	6.81992	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.30200	2.21300	3.86620	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.94800	10.03800	0.90470	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.94800	8.03800	1.13236	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.94800	6.03800	1.51311	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	14.00	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
01/04/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.94800	4.03800	2.27964	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.97000	1.05400	8.65979	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.23000	0.18100	21.30435	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.17800	0.21900	23.03371	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.05800	0.97000	8.31758	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.05300	1.96300	4.38383	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	10.09800	10.18800	0.89127	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	8.09800	8.18800	1.11139	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	6.09800	6.18800	1.47589	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	4.09800	4.18800	2.19619	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	2.10000	2.19000	4.28571	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	1.11400	1.20000	7.71993	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.16300	0.12800	21.47239	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.26100	0.31600	21.07280	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.91300	0.82700	9.41950	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	1.90300	1.81300	4.72937	0.00000	0.0000	0
01/04/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/09/13			Foreign Exchange Future	10.21190	10.11940	0.90581	10.12650	10.0645	4,740
01/04/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	0
01/04/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.53000	1.61300	5.42484	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13			Foreign Exchange Future	10.36980	10.27430	0.92094	0.00000	0.0000	1,971
01/04/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.83000	9.92600	0.97660	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.83200	7.92800	1.22574	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.83500	5.93000	1.62811	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.87300	3.96500	2.37542	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.12700	0.11600	8.66142	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.95700	2.04200	4.34338	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.24000	0.21700	9.58333	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.07000	1.14300	6.82243	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.54000	0.48500	10.18519	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.37000	0.41100	11.08108	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.23500	1.14600	7.20648	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06500	0.07200	10.76923	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.18300	2.08800	4.35181	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.13800	0.12600	8.69565	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.81800	1.90200	4.62046	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.88000	9.97600	0.97166	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.88200	7.97800	1.21796	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.88400	5.98000	1.63154	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.92200	4.01400	2.34574	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.12300	0.11300	8.13008	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.00300	2.08900	4.29356	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.23100	0.20900	9.52381	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.11100	1.18500	6.66067	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.51500	0.46100	10.48544	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.39500	0.43700	10.63291	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.19000	1.10200	7.39496	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07000	0.07800	11.42857	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.13400	2.03900	4.45173	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.58000	10.67600	0.90737	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.58100	8.67700	1.11875	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.58300	6.67900	1.45830	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.60100	4.69400	2.02130	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.66100	2.74900	3.30703	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.14600	0.13300	8.90411	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.72600	1.80900	4.80881	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.28900	0.26100	9.68858	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.86900	0.93700	7.82509	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.67700	0.61400	9.30576	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.25700	0.29000	12.84047	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.46300	1.37300	6.15174	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.48000	10.57600	0.91603	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.48100	8.57700	1.13194	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.48300	6.57900	1.48080	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.50400	4.59600	2.04263	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.56600	2.65300	3.39049	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.15500	0.14100	9.03226	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.63500	1.71700	5.01529	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.31200	0.28200	9.61538	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.79200	0.85800	8.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.73900	0.67300	8.93099	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.21900	0.24900	13.69863	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.55700	1.46500	5.90880	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.63000	9.72600	0.99688	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.63200	7.72800	1.25786	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.63600	5.73100	1.68559	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.67700	3.76900	2.50204	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.14200	0.12900	9.15493	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.77200	1.85500	4.68397	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.27800	0.25100	9.71223	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.90800	0.97700	7.59912	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.64800	0.58700	9.41358	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.27800	0.31300	12.58993	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.41700	1.32700	6.35145	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04700	0.05300	12.76596	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.38000	2.28500	3.99160	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.73000	9.82600	0.98664	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.73200	7.82800	1.24159	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.73500	5.83000	1.65650	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.77500	3.86700	2.43709	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.13400	0.12200	8.95522	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.86400	1.94800	4.50644	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.25800	0.23300	9.68992	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.98800	1.05900	7.18623	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.59200	0.53400	9.79730	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.32200	0.36000	11.80124	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.32500	1.23600	6.71698	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.28200	2.18700	4.16301	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.03000	10.12600	0.95713	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.03200	8.12700	1.18277	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.03400	6.12900	1.57441	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.06800	4.15900	2.23697	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.11300	0.10200	9.73451	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.14300	2.22800	3.96640	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.20800	0.18800	9.61538	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.23800	1.31400	6.13893	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.44900	0.40600	9.57684	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.47900	0.53200	11.06472	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.06200	0.98300	7.43879	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.09200	0.10900	18.47826	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.98700	1.89400	4.68042	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.18000	10.27600	0.94303	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.18100	8.27700	1.17345	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.18400	6.27900	1.53622	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.21300	4.30400	2.15998	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.10300	0.09300	9.70874	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.28300	2.36900	3.76697	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.18800	0.17000	9.57447	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.36800	1.44600	5.70175	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.39700	0.35900	9.57179	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.57700	0.63500	10.05199	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.94600	0.87100	7.92812	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.12600	0.14700	16.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.84200	1.74900	5.04886	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.48000	9.57600	1.01266	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.48200	7.57800	1.28308	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.48700	5.58200	1.73137	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.53000	3.62200	2.60623	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.52900	2.43400	3.75643	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.53000	9.62600	1.00735	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.53200	7.62800	1.27456	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.53700	5.63200	1.71573	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.57900	3.67100	2.57055	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.15000	0.13700	8.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.68000	1.76300	4.94048	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.30000	0.27100	9.66667	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.83000	0.89700	8.07229	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.70800	0.64300	9.18079	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.23800	0.26900	13.02521	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.51000	1.41900	6.02649	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.47900	2.38400	3.83219	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.58000	9.67600	1.00209	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.58200	7.67800	1.26616	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.58700	5.68100	1.68248	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.62800	3.72000	2.53583	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.43000	2.33500	3.90947	0.00000	0.0000	0
01/04/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14			Foreign Exchange Future	6.76090	6.72280	0.56353	6.71000	6.7100	9,608
01/04/2010	AUS / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.60	P	Foreign Exchange Future	7.83900	7.87700	0.48476	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.60	P	Foreign Exchange Future	5.83900	5.87700	0.65080	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.60	P	Foreign Exchange Future	3.83900	3.87700	0.98984	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.60	P	Foreign Exchange Future	1.84000	1.87800	2.06522	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.60	C	Foreign Exchange Future	0.24000	0.21000	12.50000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	AUS / R 2010/06/14	6.60	P	Foreign Exchange Future	0.07900	0.08700	10.12658	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.60	C	Foreign Exchange Future	1.16200	1.12400	3.27022	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.60	C	Foreign Exchange Future	2.16100	2.12300	1.75845	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.60	C	Foreign Exchange Future	3.16100	3.12300	1.20215	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.60	C	Foreign Exchange Future	4.16100	4.12300	0.91324	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.55	P	Foreign Exchange Future	7.78900	7.82700	0.48787	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.55	P	Foreign Exchange Future	5.78900	5.82700	0.65642	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.55	P	Foreign Exchange Future	3.78900	3.82700	1.00290	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.55	P	Foreign Exchange Future	1.79000	1.82800	2.12291	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.55	C	Foreign Exchange Future	0.27600	0.24500	11.23188	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.55	P	Foreign Exchange Future	0.06500	0.07200	10.76923	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.55	C	Foreign Exchange Future	1.21100	1.17300	3.13790	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.55	C	Foreign Exchange Future	2.21100	2.17300	1.71868	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.55	C	Foreign Exchange Future	3.21100	3.17300	1.18343	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.55	C	Foreign Exchange Future	4.21100	4.17300	0.90240	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.50	P	Foreign Exchange Future	7.73900	7.77700	0.49102	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.50	P	Foreign Exchange Future	5.73900	5.77700	0.66214	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.50	P	Foreign Exchange Future	3.73900	3.77700	1.01631	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.50	P	Foreign Exchange Future	1.74000	1.77800	2.18391	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.50	C	Foreign Exchange Future	0.31400	0.28200	10.19108	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.50	P	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.50	C	Foreign Exchange Future	1.26100	1.22300	3.01348	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.50	C	Foreign Exchange Future	2.26100	2.22300	1.68067	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.50	C	Foreign Exchange Future	3.26100	3.22300	1.16529	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.50	C	Foreign Exchange Future	4.26100	4.22300	0.89181	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.17400	0.14700	15.51724	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.11300	0.12400	9.73451	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.08900	8.12700	0.46977	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.08900	6.12700	0.62408	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.08900	4.12700	0.92932	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.09000	2.12800	1.81818	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.10600	0.09100	14.15094	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.19500	0.21800	11.79487	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.91400	0.87600	4.15755	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.91100	1.87300	1.98849	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.91100	2.87300	1.30539	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.91100	3.87300	0.97162	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.98900	8.02700	0.47565	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.98900	6.02700	0.63450	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.98900	4.02700	0.95262	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.99000	2.02800	1.90955	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.14500	0.12600	13.10345	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.13400	0.15300	14.17910	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.01200	0.97500	3.65613	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.01100	1.97300	1.88961	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.01100	2.97300	1.26204	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.01100	3.97300	0.94739	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.13900	8.17700	0.46689	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.13900	6.17700	0.61899	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.13900	4.17700	0.91810	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.90	C	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
01/04/2010	AUS / R 2010/06/14	8.90	P	Foreign Exchange Future	2.14000	2.17700	1.72897	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.90	C	Foreign Exchange Future	0.09000	0.07700	14.44444	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.90	P	Foreign Exchange Future	0.22900	0.25400	10.91703	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.90	C	Foreign Exchange Future	0.86400	0.82700	4.28241	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.90	C	Foreign Exchange Future	1.86100	1.82300	2.04191	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.90	C	Foreign Exchange Future	2.86100	2.82300	1.32821	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.90	C	Foreign Exchange Future	3.86100	3.82300	0.98420	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.80	P	Foreign Exchange Future	8.03900	8.07700	0.47270	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.80	P	Foreign Exchange Future	6.03900	6.07700	0.62924	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.80	P	Foreign Exchange Future	4.03900	4.07700	0.94083	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.80	P	Foreign Exchange Future	2.04000	2.07800	1.86275	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.80	C	Foreign Exchange Future	0.12400	0.10700	13.70968	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.80	P	Foreign Exchange Future	0.16300	0.18400	12.88344	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.80	C	Foreign Exchange Future	0.96300	0.92500	3.94600	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.80	C	Foreign Exchange Future	1.96100	1.92300	1.93779	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.80	C	Foreign Exchange Future	2.96100	2.92300	1.28335	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.80	C	Foreign Exchange Future	3.96100	3.92300	0.95935	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	14.65	P	Foreign Exchange Future	7.88900	7.92700	0.48168	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	12.65	P	Foreign Exchange Future	5.88900	5.92700	0.64527	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	10.65	P	Foreign Exchange Future	3.88900	3.92700	0.97711	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	8.65	P	Foreign Exchange Future	1.89000	1.92800	2.01058	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.65	C	Foreign Exchange Future	0.20600	0.17700	14.07767	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.65	P	Foreign Exchange Future	0.09500	0.10400	9.47368	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.65	C	Foreign Exchange Future	1.11200	1.07400	3.41727	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.65	C	Foreign Exchange Future	2.11100	2.07300	1.80009	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.65	C	Foreign Exchange Future	3.11100	3.07300	1.22147	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	AUS / R 2010/06/14	2.65	C	Foreign Exchange Future	4.11100	4.07300	0.92435	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.15	P	Foreign Exchange Future	8.38900	8.42700	0.45297	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.15	P	Foreign Exchange Future	6.38900	6.42700	0.59477	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.15	P	Foreign Exchange Future	4.38900	4.42700	0.86580	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	9.15	P	Foreign Exchange Future	2.38900	2.42700	1.59062	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	7.15	C	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	7.15	P	Foreign Exchange Future	0.42900	0.46100	7.45921	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.15	C	Foreign Exchange Future	0.62300	0.58600	5.93900	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.15	C	Foreign Exchange Future	1.61100	1.57300	2.35878	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.15	C	Foreign Exchange Future	2.61100	2.57300	1.45538	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.15	C	Foreign Exchange Future	3.61100	3.57300	1.05234	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.10	P	Foreign Exchange Future	8.33900	8.37700	0.45569	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.10	P	Foreign Exchange Future	6.33900	6.37700	0.59946	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.10	P	Foreign Exchange Future	4.33900	4.37700	0.87578	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	9.10	P	Foreign Exchange Future	2.33900	2.37700	1.62463	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	7.10	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	7.10	P	Foreign Exchange Future	0.38600	0.41700	8.03109	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.10	C	Foreign Exchange Future	0.67000	0.63300	5.52239	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.10	C	Foreign Exchange Future	1.66100	1.62300	2.28778	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.10	C	Foreign Exchange Future	2.66100	2.62300	1.42803	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.10	C	Foreign Exchange Future	3.66100	3.62300	1.03797	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	15.00	P	Foreign Exchange Future	8.23900	8.27700	0.46122	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	13.00	P	Foreign Exchange Future	6.23900	6.27700	0.60907	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	11.00	P	Foreign Exchange Future	4.23900	4.27700	0.89644	0.00000	0.0000	0
01/04/2010	AUS / R 2010/06/14	9.00	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
01/04/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.23900	2.27700	1.69719	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.30400	0.33200	9.21053	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.76700	0.72900	4.95437	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.76100	1.72300	2.15786	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.76100	2.72300	1.37631	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.76100	3.72300	1.01037	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.18900	8.22700	0.46404	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.18900	6.22700	0.61399	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.18900	4.22700	0.90714	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.19000	2.22700	1.68950	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.07700	0.06500	15.58442	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.26600	0.29200	9.77444	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.81500	0.77800	4.53988	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.81100	1.77300	2.09829	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.81100	2.77300	1.35183	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.81100	3.77300	0.99711	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.43900	8.47700	0.45029	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.43900	6.47700	0.59015	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.43900	4.47700	0.85605	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.43900	2.47700	1.55802	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.47300	0.50500	6.76533	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.57600	0.53900	6.42361	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.56100	1.52300	2.43434	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.56100	2.52300	1.48380	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.56100	3.52300	1.06712	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.28900	8.32700	0.45844	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.28900	6.32700	0.60423	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.28900	4.32700	0.88599	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.28900	2.32700	1.66011	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.05500	0.04700	14.54545	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.34400	0.37400	8.72093	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.71800	0.68100	5.15320	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.71100	1.67300	2.22092	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.71100	2.67300	1.40170	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.71100	3.67300	1.02398	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.48900	8.52700	0.44764	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.48900	6.52700	0.58561	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.48900	4.52700	0.84651	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.48900	2.52700	1.52672	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.51800	0.55100	6.37066	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.52900	0.49400	6.61626	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.51100	1.47300	2.51489	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.51100	2.47300	1.51334	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.51100	3.47300	1.08231	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/04/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.79510	6.75480	0.59307	6.71000	6.7100	4,490
01/04/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.82270	6.78310	0.58042	6.76900	6.7690	300
01/04/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.25150	7.24230	0.12687	0.00000	0.0000	55
01/04/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.11100	0.10400	6.30631	0.00000	0.0000	0
01/04/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.16000	0.16200	1.25000	0.00000	0.0000	0
01/04/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
01/04/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.19200	0.19500	1.56250	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/04/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.13100	0.12400	5.34351	0.00000	0.0000	0
01/04/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.13000	0.13200	1.53846	0.00000	0.0000	0
01/04/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.86590	6.86180	0.05972	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>364,846</b>
<b>Option Open Interest</b>										<b>307,863</b>
<b>Total</b>										<b>672,709</b>