



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 03/09/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.23690	7.19500	0.57898	7.24300	7.1657	242,003
03/09/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.61300	8.65500	0.48763	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.61300	6.65500	0.63511	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.61300	4.65500	0.91047	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.61300	2.65500	1.60735	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.38900	0.34700	10.79692	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.38700	1.34500	3.02812	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.38700	2.34500	1.75953	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.38700	3.34500	1.24004	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.56300	8.60500	0.49048	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.56300	6.60500	0.63995	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.56300	4.60500	0.92045	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.56300	2.60500	1.63870	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,000
03/09/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.56400	0.60500	7.26950	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.43800	0.39600	9.58904	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.43700	1.39500	2.92276	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.43700	2.39500	1.72343	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.43700	3.39500	1.22200	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	669
03/09/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.61400	0.65500	6.67752	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.66300	8.70500	0.48482	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.66300	6.70500	0.63035	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.66300	4.70500	0.90071	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.66300	2.70500	1.57717	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,771
03/09/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.66400	0.70500	6.17470	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.34000	0.29900	12.05882	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.33700	1.29500	3.14136	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.33700	2.29500	1.79718	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.33700	3.29500	1.25862	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.71300	8.75500	0.48204	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.71300	6.75500	0.62565	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.71300	4.75500	0.89115	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.71300	2.75500	1.54810	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	100
03/09/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.71300	0.75500	5.89060	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.29300	0.25200	13.99317	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.28700	1.24500	3.26340	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.28700	2.24500	1.83647	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.28700	3.24500	1.27776	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.81300	8.85500	0.47657	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.81300	6.85500	0.61647	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.81300	4.85500	0.87264	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.81300	2.85500	1.49307	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.81300	0.85500	5.16605	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.20200	0.16300	19.30693	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.18700	1.14500	3.53833	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.18700	2.14500	1.92044	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.18700	3.14500	1.31785	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.86300	8.90500	0.47388	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.86300	6.90500	0.61198	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.86300	4.90500	0.86366	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.86300	2.90500	1.46699	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.86300	0.90500	4.86674	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.16000	0.12400	22.50000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.13700	1.09500	3.69393	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.13700	2.09500	1.96537	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.13700	3.09500	1.33886	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.91300	8.95500	0.47122	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.91300	6.95500	0.60755	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.91300	4.95500	0.85487	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.91300	2.95500	1.44181	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.91300	0.95500	4.60022	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.12300	0.09000	26.82927	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03600	0.04500	25.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.08700	1.04500	3.86385	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.08700	2.04500	2.01246	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.08700	3.04500	1.36054	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	9.06300	9.10500	0.46342	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	7.06300	7.10500	0.59465	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	5.06300	5.10500	0.82955	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	3.06300	3.10500	1.37120	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.04400	0.02900	34.09091	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.10700	0.13400	25.23364	0.00000	0.0000	100
03/09/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	0.93700	0.89500	4.48239	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	1.93700	1.89500	2.16830	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	2.93700	2.89500	1.43003	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	9.01300	9.05500	0.46599	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	7.01300	7.05500	0.59889	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	5.01300	5.05500	0.83782	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	3.01300	3.05500	1.39396	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	55,000
03/09/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	1.01300	1.05500	4.14610	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.06100	0.04200	31.14754	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.07400	0.09700	31.08108	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	0.98700	0.94500	4.25532	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	1.98700	1.94500	2.11374	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	2.98700	2.94500	1.40609	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.16300	9.20500	0.45837	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.16300	7.20500	0.58635	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.16300	5.20500	0.81348	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.16300	3.20500	1.32785	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	585
03/09/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.16300	1.20500	3.61135	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.18400	0.21800	18.47826	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.83700	0.79500	5.01792	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.83700	1.79500	2.28634	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.83700	2.79500	1.48044	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
03/09/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	1.06300	1.10500	3.95108	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.46300	8.50500	0.49628	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.46300	6.50500	0.64985	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.46300	4.50500	0.94107	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.46300	2.50500	1.70524	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.46500	0.50600	8.81720	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.53700	0.49500	7.82123	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.53700	1.49500	2.73260	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.53700	2.49500	1.65550	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.53700	3.49500	1.18745	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.51300	8.55500	0.49336	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.51300	6.55500	0.64486	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.51300	4.55500	0.93064	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.51300	2.55500	1.67131	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,200
03/09/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.51500	0.55600	7.96117	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.48800	0.44600	8.60656	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.48700	1.44500	2.82448	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.48700	2.44500	1.68878	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.48700	3.44500	1.20447	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.76300	8.80500	0.47929	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.76300	6.80500	0.62103	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.76300	4.80500	0.88180	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.76300	2.80500	1.52009	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,500
03/09/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.76300	0.80500	5.50459	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.24600	0.20600	16.26016	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.23700	1.19500	3.39531	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.23700	2.19500	1.87751	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.23700	3.19500	1.29750	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.96300	9.00500	0.46859	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.96300	7.00500	0.60319	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.96300	5.00500	0.84626	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.96300	3.00500	1.41748	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.96300	1.00500	4.36137	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.08900	0.06100	31.46067	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05200	0.06600	26.92308	0.00000	0.0000	15,000
03/09/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.03700	0.99500	4.05014	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.03700	1.99500	2.06186	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.03700	2.99500	1.38294	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	9.11300	9.15500	0.46088	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	7.11300	7.15500	0.59047	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	5.11300	5.15500	0.82144	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	3.11300	3.15500	1.34918	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
03/09/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	1.11300	1.15500	3.77358	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.03100	0.01900	38.70968	0.00000	0.0000	1,500
03/09/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14400	0.17400	20.83333	0.00000	0.0000	100
03/09/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	0.88700	0.84500	4.73506	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	1.88700	1.84500	2.22576	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	2.88700	2.84500	1.45480	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	2.06300	2.10500	2.03587	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.91300	1.95500	2.19550	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.31300	1.35500	3.19878	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
03/09/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.46300	1.50500	2.87081	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
03/09/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.86300	1.90500	2.25443	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
03/09/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.76300	1.80500	2.38230	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
03/09/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.36300	1.40500	3.08144	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.36800	0.40700	10.59783	0.00000	0.0000	100
03/09/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	100
03/09/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.41600	0.45600	9.61538	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.26300	1.30500	3.32542	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
03/09/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.27300	0.31000	13.55311	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.34480	7.30170	0.58681	7.35390	7.2786	109,761
03/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.60500	8.64800	0.49971	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.60500	6.64800	0.65102	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.60500	4.64800	0.93377	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.60900	2.65200	1.64814	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	1,000
03/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.68600	0.72100	5.10204	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.47500	0.44200	6.94737	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.08000	0.09000	12.50000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.39700	1.35400	3.07802	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.39500	2.35200	1.79541	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.39500	3.35200	1.26657	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.23800	1.27800	3.23102	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.65500	8.69800	0.49682	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.65500	6.69800	0.64613	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.65500	4.69800	0.92374	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	300
03/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.65900	2.70100	1.57954	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.43900	0.40700	7.28929	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09400	0.10500	11.70213	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.34800	1.30500	3.18991	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.34500	2.30200	1.83369	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.34500	3.30200	1.28550	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.70500	8.74800	0.49397	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.70500	6.74800	0.64131	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.70500	4.74800	0.91392	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.70900	2.75100	1.55039	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	16,000
03/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.77400	0.81000	4.65116	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.40400	0.37300	7.67327	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10900	0.12100	11.00917	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.29800	1.25500	3.31279	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.29500	2.25200	1.87364	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.29500	3.25200	1.30501	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.75500	8.79800	0.49115	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.75500	6.79800	0.63657	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.75500	4.79800	0.90431	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.75800	2.80100	1.55910	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.81900	0.85600	4.51770	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.37000	0.34100	7.83784	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12500	0.13900	11.20000	0.00000	0.0000	100
03/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.24800	1.20600	3.36538	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.24500	2.20200	1.91537	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.24500	3.20200	1.32512	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	27,690
03/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.73000	0.76600	4.93151	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.80500	8.84800	0.48836	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.80500	6.84800	0.63189	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.80500	4.84800	0.89490	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.80800	2.85100	1.53134	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	4,400
03/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.86400	0.90100	4.28241	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.33800	0.31000	8.28402	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.14300	0.15800	10.48951	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.19900	1.15600	3.58632	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.19500	2.15200	1.95900	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.19500	3.15200	1.34585	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.85500	8.89800	0.48560	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.85500	6.89800	0.62728	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.85500	4.89800	0.88568	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.85800	2.90000	1.46956	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.91000	0.94700	4.06593	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.30800	0.28200	8.44156	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.16300	0.18000	10.42945	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.15000	1.10700	3.73913	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.14500	2.10200	2.00466	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.14500	3.10200	1.36725	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.90500	8.94800	0.48287	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.90500	6.94800	0.62274	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.90500	4.94800	0.87666	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.90800	2.95000	1.44429	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	4,000
03/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.95600	0.99400	3.97490	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.28000	0.25500	8.92857	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.18500	0.20300	9.72973	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.10000	1.05700	3.90909	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.09500	2.05200	2.05251	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.09500	3.05200	1.38934	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.10500	9.14800	0.47227	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.10500	7.14800	0.60521	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.10500	5.14800	0.84231	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.10700	3.14900	1.35179	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.14300	1.18200	3.41207	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.19100	0.17500	8.37696	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.29600	0.32300	9.12162	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.90600	0.86500	4.52539	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.89600	1.85200	2.32068	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.89500	2.85200	1.48532	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.05500	9.09800	0.47488	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.05500	7.09800	0.60950	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.05500	5.09800	0.85064	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.05700	3.10000	1.40661	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.09600	1.13500	3.55839	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.20900	0.19200	8.13397	0.00000	0.0000	7,407
03/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.26400	0.29000	9.84848	0.00000	0.0000	48,000
03/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.95400	0.91200	4.40252	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.94500	1.90200	2.21080	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.94500	2.90200	1.46010	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	3,185
03/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.28600	1.32600	3.11042	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.15500	9.19800	0.46969	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.15500	7.19800	0.60098	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.15500	5.19800	0.83414	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.15700	3.19900	1.33038	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.19100	1.23000	3.27456	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.17500	0.16000	8.57143	0.00000	0.0000	33,300
03/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.33000	0.35800	8.48485	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.85900	0.81900	4.65658	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.84600	1.80300	2.32936	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.84500	2.80200	1.51142	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.00200	1.04000	3.79242	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.50500	8.54800	0.50558	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.50500	6.54800	0.66103	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.50500	4.54800	0.95450	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.51000	2.55200	1.67331	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	14,644
03/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.60000	0.63500	5.83333	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.55300	0.51700	6.50995	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.05800	0.06500	12.06897	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.49700	1.45400	2.87241	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.49500	2.45200	1.72345	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.49500	3.45200	1.23033	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.55500	8.59800	0.50263	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.55500	6.59800	0.65599	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.55500	4.59800	0.94402	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.56000	2.60200	1.64063	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	30,000
03/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.64300	0.67800	5.44323	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.51300	0.47900	6.62768	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06800	0.07700	13.23529	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.44700	1.40400	2.97167	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.44500	2.40200	1.75869	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.44500	3.40200	1.24819	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.95500	8.99800	0.48018	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.95500	6.99800	0.61826	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.95500	4.99800	0.86781	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.95700	3.00000	1.45418	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.25300	0.23000	9.09091	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.20800	0.22800	9.61538	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.05100	1.00800	4.09134	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.04500	2.00200	2.10269	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.04500	3.00200	1.41215	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.00500	9.04800	0.47751	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.00500	7.04800	0.61385	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.00500	5.04800	0.85914	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.00700	3.05000	1.43000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.04900	1.08700	3.62250	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.22800	0.21000	7.89474	0.00000	0.0000	2,040
03/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23300	0.25800	10.72961	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.00200	0.96000	4.19162	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.99500	1.95200	2.15539	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.99500	2.95200	1.43573	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.70500	7.74800	0.55808	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.70500	5.74800	0.75372	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.70600	3.74800	1.13330	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.72300	1.76400	2.37957	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.29500	4.25200	1.00116	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.77300	1.81400	2.31246	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	500
03/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.16500	2.20700	1.93995	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.87100	1.91200	2.19134	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.21400	2.25600	1.89702	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.10400	0.09400	9.61538	0.00000	0.0000	2,423
03/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.55900	0.59200	5.90340	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.57700	1.61700	2.53646	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	30,000
03/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.40200	0.43200	7.46269	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.14700	0.13400	8.84354	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.47900	1.52000	2.77214	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	15,000
03/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.12300	0.11200	8.94309	0.00000	0.0000	1,000
03/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.47800	0.51000	6.69456	0.00000	0.0000	500
03/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.67400	1.71500	2.44922	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	20,000
03/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.36500	0.39500	8.21918	0.00000	0.0000	0
03/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.16000	0.14700	8.12500	0.00000	0.0000	4,000
03/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.44880	7.40570	0.57862	7.45050	7.3900	12,354
03/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.17800	0.16800	5.61798	0.00000	0.0000	33,350
03/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.72900	0.76200	4.52675	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.16900	0.15900	5.91716	0.00000	0.0000	340
03/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.77000	0.80300	4.28571	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.18800	0.17700	5.85106	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.68900	0.72100	4.64441	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.15900	1.19600	3.19241	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	30,000
03/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.07300	3.11300	1.30166	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	30,000
03/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.25600	0.27500	7.42188	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.40500	0.38100	5.92593	0.00000	0.0000	33,350
03/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.07000	1.10600	3.36449	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.11900	0.11200	5.88235	0.00000	0.0000	3,000
03/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.36400	0.39000	7.14286	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.31300	0.29600	5.43131	0.00000	0.0000	12,000
03/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.39700	0.42300	6.54912	0.00000	0.0000	0
03/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.29600	0.27900	5.74324	0.00000	0.0000	371
03/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.55430	7.50870	0.60363	0.00000	0.0000	9,125
03/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.46000	0.43700	5.00000	0.00000	0.0000	0
03/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.35600	0.37800	6.17978	0.00000	0.0000	0
03/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.43700	0.41400	5.26316	0.00000	0.0000	0
03/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.38300	0.40500	5.74413	0.00000	0.0000	0
03/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.48500	0.46000	5.15464	0.00000	0.0000	0
03/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.33100	0.35100	6.04230	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13			Foreign Exchange Future	11.14430	11.10580	0.34547	11.13900	11.0630	22,462
03/09/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.65600	1.69400	2.29469	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.55600	1.59400	2.44216	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.60600	1.64400	2.36613	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.85900	0.89600	4.30733	0.00000	0.0000	0
03/09/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
03/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.30340	11.26310	0.35653	11.28800	11.2325	11,259
03/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.17100	0.16200	5.26316	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.76800	0.79900	4.03646	0.00000	0.0000	0
03/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.72800	0.75800	4.12088	0.00000	0.0000	0
03/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.18100	0.17100	5.52486	0.00000	0.0000	50
03/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.45630	11.41630	0.34915	11.45000	11.4000	6,940
03/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.37500	0.36200	3.46667	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71900	0.74600	3.75522	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.36100	0.34800	3.60111	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75500	0.78200	3.57616	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.39000	0.37600	3.58974	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.68400	0.71000	3.80117	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.49000	0.51200	4.48980	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.49600	0.47800	3.62903	0.00000	0.0000	870
03/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.30800	1.34000	2.44648	0.00000	0.0000	0
03/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.21400	0.20600	3.73832	0.00000	0.0000	870
03/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.61170	11.56800	0.37634	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.52700	0.51000	3.22581	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.76500	0.79200	3.52941	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.51100	0.49400	3.32681	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.79900	0.82600	3.37922	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.54400	0.52600	3.30882	0.00000	0.0000	0
03/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.73200	0.75800	3.55191	0.00000	0.0000	0
03/09/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08580	0.08530	0.58275	0.08528	0.0844	323
03/09/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00330	0.00283	14.24242	0.00000	0.0000	0
03/09/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00040	0.00043	7.50000	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08720	0.08660	0.68807	0.08700	0.0856	121
03/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00409	0.00380	7.09046	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00289	0.00320	10.72664	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00132	0.00122	7.57576	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01012	0.01062	4.94071	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01147	0.01091	4.88230	0.00000	0.0000	0
03/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00027	0.00031	14.81481	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13			Foreign Exchange Future	9.28400	9.25200	0.34468	9.25550	9.2540	19,986
03/09/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.38100	2.41300	1.34397	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.91600	0.94800	3.49345	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.21600	1.24800	2.63158	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,530
03/09/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.71700	0.74900	4.46304	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,000
03/09/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.51900	0.55000	5.97303	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	750
03/09/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.06700	0.05000	25.37313	0.00000	0.0000	0
03/09/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08300	0.09800	18.07229	0.00000	0.0000	1,500
03/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.42070	9.38660	0.36197	9.43150	9.3550	6,082

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.77900	10.81300	0.31543	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.77900	8.81300	0.38729	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.77900	6.81300	0.50155	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.77900	4.81300	0.71145	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.78400	2.81800	1.22126	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.80300	1.83600	1.83028	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.85900	0.88800	3.37602	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.38200	0.35900	6.02094	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.16100	0.17200	6.83230	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.22900	1.19500	2.76648	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.63600	2.67000	1.28983	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.82900	10.86300	0.31397	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.82900	8.86300	0.38509	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.82900	6.86300	0.49788	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.82900	4.86300	0.70408	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.83400	2.86800	1.19972	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.85100	1.88500	1.83684	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.90300	0.93300	3.32226	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.35100	0.33000	5.98291	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.18000	0.19300	7.22222	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.17900	1.14500	2.88380	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.52900	11.56300	0.29491	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.52900	9.56300	0.35681	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.52900	7.56300	0.45159	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.52900	5.56300	0.61494	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.53100	3.56400	0.93458	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.53700	2.57100	1.34017	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.56000	1.59300	2.11538	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.64400	0.67100	4.19255	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.55500	0.52600	5.22523	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.08400	0.08900	5.95238	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.42900	11.46300	0.29749	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.42900	9.46300	0.36059	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.42900	7.46300	0.45767	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.42900	5.46300	0.62627	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.43100	3.46500	0.99096	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.43800	2.47200	1.39459	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.46300	1.49600	2.25564	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13400	0.12500	6.71642	0.00000	0.0000	750
03/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.56300	0.58800	4.44050	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.63300	0.60300	4.73934	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.57900	10.61300	0.32139	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.57900	8.61300	0.39632	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.57900	6.61300	0.51680	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.57900	4.61300	0.74252	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.58600	2.62000	1.31477	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.60800	1.64100	2.05224	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.10700	0.10000	6.54206	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.68600	0.71300	3.93586	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.51700	0.49000	5.22244	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.09600	0.10300	7.29167	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.42600	1.39200	2.38429	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.67900	10.71300	0.31838	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.67900	8.71300	0.39175	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.67900	6.71300	0.50906	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.67900	4.71300	0.72665	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.68500	2.71900	1.26629	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.70500	1.73800	1.93548	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	375
03/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.77100	0.80000	3.76135	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.44700	0.42200	5.59284	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.12600	0.13500	7.14286	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.32700	1.29300	2.56217	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.97900	11.01300	0.30968	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.97900	9.01300	0.37866	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.97900	7.01300	0.48718	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.97900	5.01300	0.68287	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.98300	3.01700	1.13979	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.99800	2.03200	1.70170	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.04000	1.07000	2.88462	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.27000	0.25300	6.29630	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.24900	0.26600	6.82731	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.03300	0.99900	3.29138	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.12900	11.16300	0.30551	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.12900	9.16300	0.37244	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.12900	7.16300	0.47693	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.12900	5.16300	0.66290	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.13200	3.16600	1.08557	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.14400	2.17800	1.58582	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.17900	1.21000	2.62935	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.21300	0.19900	6.57277	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.34200	0.36200	5.84795	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.89300	0.86000	3.69541	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.42900	10.46300	0.32601	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.42900	8.46300	0.40337	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.42900	6.46300	0.52885	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.42900	4.46300	0.76767	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.57500	1.54000	2.22222	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.47900	10.51300	0.32446	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.47900	8.51300	0.40099	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.47900	6.51300	0.52477	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.47900	4.51300	0.75910	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.48700	2.52100	1.36711	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.51200	1.54400	2.11640	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.12400	0.11600	6.45161	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.60300	0.62900	4.31177	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.59300	0.56400	4.89039	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07200	0.07700	6.94444	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.52500	1.49100	2.22951	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.52900	10.56300	0.32292	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.52900	8.56300	0.39864	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.52900	6.56300	0.52075	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.52900	4.56300	0.75072	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.47500	1.44100	2.30508	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.94800	0.97900	3.27004	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	60
03/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.19700	0.18400	6.59898	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.37600	0.39700	5.58511	0.00000	0.0000	750
03/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.32300	0.30300	6.19195	0.00000	0.0000	0
03/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.20200	0.21600	6.93069	0.00000	0.0000	1,125
03/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.55180	9.51680	0.36642	0.00000	0.0000	10,974
03/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.29100	0.27900	4.12371	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.53900	0.56200	4.26716	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.27700	0.26500	4.33213	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.57500	0.59800	4.00000	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.30600	0.29300	4.24837	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.50400	0.52600	4.36508	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.34800	0.36300	4.31034	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.40000	0.38000	5.00000	0.00000	0.0000	10,429
03/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.01100	1.04000	2.86845	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.16300	0.15700	3.68098	0.00000	0.0000	14,937
03/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.09700	1.12700	2.73473	0.00000	0.0000	0
03/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14900	0.14400	3.35570	0.00000	0.0000	4,508
03/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.68440	9.64550	0.40168	0.00000	0.0000	5,000
03/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.42600	0.41000	3.75587	0.00000	0.0000	0
03/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.54200	0.56500	4.24354	0.00000	0.0000	0
03/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.40900	0.39300	3.91198	0.00000	0.0000	0
03/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.57500	0.59800	4.00000	0.00000	0.0000	0
03/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.44400	0.42700	3.82883	0.00000	0.0000	0
03/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.51000	0.53200	4.31373	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.58660	6.57270	0.21103	6.57000	6.5700	14,491
03/09/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.31400	0.32800	4.45860	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.61250	6.59770	0.22382	0.00000	0.0000	9,857
03/09/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08500	0.08200	3.52941	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.37300	0.38400	2.94906	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.41400	0.42400	2.41546	0.00000	0.0000	0
03/09/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	200
03/09/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.63470	6.61850	0.24417	0.00000	0.0000	501
03/09/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22100	0.21400	3.16742	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.28600	0.29600	3.49650	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20300	0.19700	2.95567	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.31800	0.32900	3.45912	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24000	0.23300	2.91667	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.25500	0.26500	3.92157	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.65620	6.63740	0.28244	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30600	0.29800	2.61438	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.30000	0.31100	3.66667	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28600	0.27800	2.79720	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.33000	0.34100	3.33333	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33100	0.32200	2.71903	0.00000	0.0000	0
03/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.27500	0.28500	3.63636	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.87980	6.89070	0.15843	0.00000	0.0000	70
03/09/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.62000	0.60900	1.77419	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.97010	6.98010	0.14347	6.99500	6.9430	660
03/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75200	0.74600	0.79787	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.79900	0.79300	0.75094	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.02500	0.03000	20.00000	0.00000	0.0000	0
03/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70500	0.70000	0.70922	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.14720	7.07610	0.99480	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.17300	0.11300	34.68208	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02600	0.03700	42.30769	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.13500	0.08100	40.00000	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.03800	0.05500	44.73684	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.21400	0.15100	29.43925	0.00000	0.0000	0
03/09/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.26050	7.18770	1.00269	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.35500	0.31000	12.67606	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14500	0.17200	18.62069	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.32500	0.28200	13.23077	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16500	0.19400	17.57576	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.38800	0.33900	12.62887	0.00000	0.0000	0
03/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12800	0.15100	17.96875	0.00000	0.0000	0

Future Open Interest

481,969

Option Open Interest

573,829

Total

1,055,798