



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/02/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.62030	7.53660	1.09838	7.54400	7.5200	270,814
02/02/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.88000	8.96300	0.93468	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.88000	6.96300	1.20640	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.63000	8.71300	0.96176	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.63000	6.71300	1.25189	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.66000	0.73400	11.21212	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.42300	0.35600	15.83924	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.37100	1.28700	6.12691	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.37000	2.28700	3.50211	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.37000	3.28700	2.46291	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.38000	8.46300	0.99045	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.63900	0.56200	12.05008	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	9,671
02/02/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.62000	1.53700	5.12346	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.62000	2.53700	3.16794	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.62000	3.53700	2.29282	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.43000	8.51300	0.98458	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.43000	6.51300	1.29082	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.57000	3.48700	2.32493	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.53000	8.61300	0.97304	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.53000	4.61300	1.83223	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.50600	0.43400	14.22925	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.03600	0.04700	30.55556	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.47100	1.38700	5.71040	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.47000	3.38700	2.39193	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.83000	8.91300	0.93998	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.83000	6.91300	1.21523	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.03000	9.11300	0.91916	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.03000	7.11300	1.18065	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.03900	1.11900	7.69971	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.97000	1.88700	4.21320	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.97000	2.88700	2.79461	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.98000	9.06300	0.92428	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.98000	7.06300	1.18911	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.93000	9.01300	0.92945	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.93000	7.01300	1.19769	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.73000	8.81300	0.95074	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.73000	6.81300	1.23328	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.78000	8.86300	0.94533	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.78000	6.86300	1.22419	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.68000	8.76300	0.95622	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.68000	6.76300	1.24251	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.32100	1.23700	6.35882	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.32000	2.23700	3.57759	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.32000	3.23700	2.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.58000	8.66300	0.96737	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.58000	6.66300	1.26140	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.48000	8.56300	0.97877	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.48000	6.56300	1.28086	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.98000	5.06300	1.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.52000	3.43700	2.35795	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.61500	0.68800	11.86992	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.46400	0.39400	15.08621	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.04400	0.05700	29.54545	0.00000	0.0000	5,110
02/02/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.42100	1.33700	5.91133	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.42000	2.33700	3.42975	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.42000	3.33700	2.42690	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.75200	0.82900	10.23936	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.34600	0.28400	17.91908	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.07600	0.09700	27.63158	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.27100	1.18800	6.53029	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.27000	2.18700	3.65639	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.27000	3.18700	2.53823	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.02300	0.94000	8.11339	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.02000	1.93700	4.10891	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.02000	2.93700	2.74834	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.27600	0.22100	19.92754	0.00000	0.0000	125

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.10600	0.13400	26.41509	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.17200	1.08800	7.16724	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.17000	2.08700	3.82488	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.17000	3.08700	2.61830	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.79900	0.87600	9.63705	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.31000	0.25100	19.03226	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.09000	0.11400	26.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.22000	2.13700	3.73874	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.22000	3.13700	2.57764	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.12200	1.03900	7.39750	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.12000	2.03700	3.91509	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.12000	3.03700	2.66026	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.43000	5.51300	1.52855	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.07200	0.98900	7.74254	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.07000	1.98700	4.00966	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.07000	2.98700	2.70358	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.58000	4.66300	1.81223	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.08800	1.16800	7.35294	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.14400	0.11100	22.91667	0.00000	0.0000	1,147
02/02/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.22400	0.27400	22.32143	0.00000	0.0000	562
02/02/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.92500	0.84300	8.86486	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.92000	1.83700	4.32292	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.92000	2.83700	2.84247	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.12600	0.09600	23.80952	0.00000	0.0000	4,010
02/02/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.25600	0.30900	20.70313	0.00000	0.0000	100
02/02/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.87600	0.79400	9.36073	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.87000	1.78700	4.43850	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.87000	2.78700	2.89199	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.43300	1.51500	5.72226	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.59400	0.51800	12.79461	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.02400	0.03100	29.16667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.57000	1.48700	5.28662	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.57000	2.48700	3.22957	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.09600	0.07200	25.00000	0.00000	0.0000	9,000
02/02/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.32600	0.38500	18.09816	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.78000	0.69900	10.38462	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	5,000
02/02/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.77000	1.68700	4.68927	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.77000	2.68700	2.99639	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.28400	1.36600	6.38629	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.73200	0.65300	10.79235	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	670
02/02/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.72000	1.63700	4.82558	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.68600	0.60700	11.51603	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	500
02/02/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.67000	1.58700	4.97006	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.67000	2.58700	3.10861	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.48000	5.56300	1.51460	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.48000	4.56300	1.85268	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.55000	0.47500	13.63636	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.03000	0.03800	26.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.52100	1.43700	5.52268	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.52000	2.43700	3.29365	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.38000	4.46300	1.89498	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.38400	0.31900	16.92708	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.06400	0.08200	28.12500	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.78000	7.86300	1.06684	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.22100	1.13800	6.79771	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.72000	2.63700	3.05147	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.22000	4.13700	1.96682	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.03000	8.11300	1.03362	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.03000	5.11300	1.65010	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.97400	0.89100	8.52156	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.47000	2.38700	3.36032	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.97000	3.88700	2.09068	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.24400	0.19200	21.31148	0.00000	0.0000	8,029
02/02/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.12400	0.15500	25.00000	0.00000	0.0000	200
02/02/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	16,483
02/02/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.53200	1.61400	5.35248	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.63000	4.71300	1.79266	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.21400	0.16600	22.42991	0.00000	0.0000	15,890
02/02/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.14400	0.17900	24.30556	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.18600	0.14500	22.04301	0.00000	0.0000	238
02/02/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.16600	0.20800	25.30120	0.00000	0.0000	220
02/02/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.93100	2.01400	4.29829	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.83100	1.91400	4.53304	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.16400	0.12700	22.56098	0.00000	0.0000	279
02/02/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.19400	0.24000	23.71134	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.08300	0.06200	25.30120	0.00000	0.0000	5,000
02/02/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.36300	0.42500	17.07989	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.83000	4.91300	1.71843	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.05400	0.03900	27.77778	0.00000	0.0000	5,000
02/02/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.48400	0.55200	14.04959	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.08000	5.16300	1.63386	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.70600	0.78100	10.62323	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.73000	4.81300	1.75476	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.03100	2.11300	4.03742	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.07200	0.05300	26.38889	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.40200	0.46600	15.92040	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.78000	4.86300	1.73640	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.06200	0.04600	25.80645	0.00000	0.0000	40
02/02/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.44200	0.50900	15.15837	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.04000	0.02900	27.50000	0.00000	0.0000	279
02/02/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.57000	0.64200	12.63158	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.88000	4.96300	1.70082	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.48000	2.56300	3.34677	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.38000	2.46300	3.48739	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.28000	2.36300	3.64035	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.04700	0.03400	27.65957	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.52700	0.59700	13.28273	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.28000	5.36300	1.57197	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.58000	2.66300	3.21705	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	15,890
02/02/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.89400	0.97300	8.83669	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.23000	5.31300	1.58700	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.84600	0.92500	9.33806	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.33000	5.41300	1.55722	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.94200	1.02200	8.49257	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.38000	5.46300	1.54275	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.78000	2.86300	2.98561	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.68000	2.76300	3.09701	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	1
02/02/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.99000	1.07000	8.08081	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.53000	5.61300	1.50090	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.13700	1.21800	7.12401	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.03000	6.11300	1.37645	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.38300	1.46500	5.92914	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.63000	5.71300	1.47425	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.93000	3.01300	2.83276	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.23500	1.31600	6.55870	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.98000	6.06300	1.38796	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.73000	5.81300	1.44852	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.03000	3.11300	2.73927	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.33400	1.41600	6.14693	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.58000	5.66300	1.48746	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.88000	2.96300	2.88194	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.18600	1.26700	6.82968	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.88000	5.96300	1.41156	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.68100	1.76400	4.93754	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.78100	1.86400	4.66030	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.18000	6.26300	1.34304	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.98100	2.06300	4.13932	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.38000	6.46300	1.30094	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.28000	4.36300	1.93925	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.18000	2.26300	3.80734	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.53000	6.61300	1.27106	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.43000	4.51300	1.87359	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.33000	4.41300	1.91686	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.28000	6.36300	1.32166	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.18000	4.26300	1.98565	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.08000	4.16300	2.03431	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.08100	2.16300	3.94041	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.33000	6.41300	1.31122	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.23000	4.31300	1.96217	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.13000	4.21300	2.00969	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.03000	4.11300	2.05955	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.93000	4.01300	2.11196	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.68000	5.76300	1.46127	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.98000	3.06300	2.78523	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.48200	1.56500	5.60054	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.78000	5.86300	1.43599	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.28000	3.36300	2.53049	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.18000	3.26300	2.61006	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.08000	3.16300	2.69481	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.58200	1.66400	5.18331	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.83000	5.91300	1.42367	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.13000	3.21300	2.65176	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.63200	1.71400	5.02451	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.93000	6.01300	1.39966	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.83000	3.91300	2.16710	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.73000	3.81300	2.22520	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.63000	3.71300	2.28650	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.53000	3.61300	2.35127	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
02/02/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.43000	3.51300	2.41983	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.33000	3.41300	2.49249	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.23000	3.31300	2.56966	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.73100	1.81400	4.79492	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.08000	6.16300	1.36513	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.98000	4.06300	2.08543	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.88000	3.96300	2.13918	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.78000	3.86300	2.19577	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.68000	3.76300	2.25543	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.58000	3.66300	2.31844	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.48000	3.56300	2.38506	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.88100	1.96400	4.41255	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.93000	5.01300	1.68357	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.83000	2.91300	2.93286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.73000	2.81300	3.04029	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.63000	2.71300	3.15589	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.53000	2.61300	3.28063	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.43000	2.51300	3.41564	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.33000	2.41300	3.56223	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.13000	2.21300	3.89671	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
02/02/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.68000	4.76300	1.77350	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
02/02/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.23000	2.31300	3.72197	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.82000	3.90300	2.17277	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.38000	3.46300	2.45562	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.98000	8.06300	1.04010	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.02000	3.93700	2.06468	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.93000	8.01300	1.04666	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.07000	3.98700	2.03931	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.08000	8.16300	1.02723	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.92000	3.83700	2.11735	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.18000	8.26300	1.01467	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.11000	0.08300	24.54545	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.29000	0.34600	19.31034	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.82800	0.74700	9.78261	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	12,000
02/02/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.82000	1.73700	4.56044	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.82000	2.73700	2.94326	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.82000	3.73700	2.17277	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.23000	8.31300	1.00851	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.23000	6.31300	1.33226	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.77000	3.68700	2.20159	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.28000	8.36300	1.00242	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.72000	3.63700	2.23118	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.83000	7.91300	1.06003	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.17000	4.08700	1.99041	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.88000	7.96300	1.05330	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.12000	4.03700	2.01456	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.13000	8.21300	1.02091	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.13000	6.21300	1.35400	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.87000	3.78700	2.14470	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.33000	8.41300	0.99640	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.67000	3.58700	2.26158	0.00000	0.0000	0
02/02/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.75250	7.66620	1.11319	7.68000	7.6500	39,484
02/02/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.15500	0.13900	10.32258	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.80300	0.87300	8.71731	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.39800	8.48400	1.02405	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.39800	6.48400	1.34417	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.60300	3.51600	2.41465	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.44800	8.53400	1.01799	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.44800	6.53400	1.33375	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.55300	3.46600	2.44863	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.54800	8.63400	1.00608	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.84800	8.93400	0.97197	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.04800	9.13400	0.95049	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.04800	7.13400	1.22020	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.06000	3.14500	2.77778	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.99800	9.08400	0.95577	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.99800	7.08400	1.22892	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.01100	3.09600	2.82298	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.00600	1.92000	4.28714	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.00300	2.91700	2.86380	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.94800	9.03400	0.96111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.94800	7.03400	1.23777	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.74800	8.83400	0.98308	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.79800	8.88400	0.97749	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.69800	8.78400	0.98873	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.69800	6.78400	1.28397	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.49300	0.44200	10.34483	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.19100	0.22600	18.32461	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.31600	1.23300	6.30699	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.30400	2.21800	3.73264	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.30300	3.21600	2.63397	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.59800	8.68400	1.00023	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.59800	6.68400	1.30343	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.41400	1.33000	5.94059	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.40400	2.31800	3.57737	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.40300	3.31600	2.55657	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.49800	8.58400	1.01200	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.62400	0.56400	9.61538	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.12200	0.14800	21.31148	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.51200	1.42700	5.62169	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.50300	3.41600	2.48359	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.54800	6.63400	1.31338	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.04900	5.13500	1.70331	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.17400	0.15600	10.34483	0.00000	0.0000	140
02/02/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.72200	0.79000	9.41828	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.58900	0.53200	9.67742	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.13700	0.16600	21.16788	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.46300	1.37800	5.80998	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.45400	2.36800	3.50448	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.45300	3.36600	2.51955	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.14600	0.13100	10.27397	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.84400	0.91500	8.41232	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.10500	0.09500	9.52381	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.10300	1.17900	6.89030	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.84800	6.93400	1.25584	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.79800	6.88400	1.26508	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.80300	3.88900	2.26137	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.74800	6.83400	1.27445	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.11100	0.10000	9.90991	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.05900	1.13400	7.08215	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.07600	0.99700	7.34201	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.02400	0.03100	29.16667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.05500	1.97000	4.13625	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.05300	2.96700	2.81690	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.13800	0.12400	10.14493	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.88600	0.95800	8.12641	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.46400	0.41500	10.56034	0.00000	0.0000	100
02/02/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.21200	0.24900	17.45283	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.25500	2.16900	3.81375	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.25300	3.16600	2.67445	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.29900	5.38500	1.62295	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.30100	4.38700	1.99953	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.30700	3.39300	2.60054	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.13100	0.11700	10.68702	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.92900	1.00100	7.75027	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.43600	0.38900	10.77982	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.23400	0.27300	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.22000	1.13700	6.80328	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.20500	2.11900	3.90023	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.20300	3.11600	2.71620	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.34900	5.43500	1.60778	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.35100	4.43700	1.97656	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.35600	3.44200	2.56257	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.12400	0.11100	10.48387	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.97200	1.04500	7.51029	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.17200	1.08900	7.08191	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.15500	2.06900	3.99072	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.15300	3.06700	2.72756	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.39900	5.48500	1.59289	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.40600	3.49200	2.52496	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.01500	1.08900	7.29064	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.12400	1.04200	7.29537	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.10500	2.01900	4.08551	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.10300	3.01700	2.77151	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.54900	5.63500	1.54983	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.55000	4.63600	1.89011	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.55500	3.64100	2.41913	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.10000	0.09000	10.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.14800	1.22400	6.62021	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.31600	0.28300	10.44304	0.00000	0.0000	21,795
02/02/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.36400	0.41700	14.56044	0.00000	0.0000	200
02/02/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.98400	0.90900	7.62195	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.03200	0.04300	34.37500	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.95600	1.87100	4.34560	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.95300	2.86700	2.91229	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.29800	0.26700	10.40268	0.00000	0.0000	450
02/02/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.39600	0.45100	13.88889	0.00000	0.0000	430
02/02/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.94000	0.86700	7.76596	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.03800	0.05100	34.21053	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.90700	1.82100	4.50970	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.90300	2.81700	2.96245	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.64900	5.73500	1.52239	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.65400	3.74000	2.35359	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.09000	0.08100	10.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.23800	1.31500	6.21971	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.28000	0.25100	10.35714	0.00000	0.0000	55
02/02/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.42800	0.48500	13.31776	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.89700	0.82500	8.02676	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.04500	0.05900	31.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.85700	1.77200	4.57728	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.85300	2.76700	3.01437	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.74900	5.83400	1.47852	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.75300	3.83900	2.29150	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.94800	6.03400	1.44586	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.94900	5.03500	1.73772	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.95200	4.03800	2.17611	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.96100	3.04600	2.87065	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.89800	5.98400	1.45812	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.89900	4.98500	1.75546	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.90300	3.98900	2.20343	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.69600	0.63300	9.05172	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.09400	0.11700	24.46809	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.61000	1.52500	5.27950	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.60300	2.51700	3.30388	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.84800	5.93400	1.47059	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.85300	3.93900	2.23203	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.86300	2.94800	2.96891	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.42100	1.50100	5.62984	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.22000	0.19700	10.45455	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.56800	0.63100	11.09155	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.73400	0.66900	8.85559	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.08200	0.10300	25.60976	0.00000	0.0000	200
02/02/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.65900	1.57400	5.12357	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.65300	2.56700	3.24161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.69900	5.78500	1.50904	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.70400	3.79000	2.32181	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.26400	0.23600	10.60606	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.46200	0.52000	12.55411	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.85500	0.78400	8.30409	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.05300	0.06800	28.30189	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.80700	1.72200	4.70393	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.80300	2.71700	3.06814	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.59900	5.68500	1.53599	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.60000	4.68600	1.86957	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.60400	3.69000	2.38624	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.08500	0.07700	9.41176	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.28300	1.36100	6.07950	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.19200	1.26900	6.45973	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.24900	5.33500	1.63841	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.25100	4.33700	2.02305	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.32900	1.40700	5.86907	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.81300	0.74500	8.36408	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.06100	0.07900	29.50820	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.75800	1.67300	4.83504	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.44900	5.53500	1.57827	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.45600	3.54100	2.45949	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	21,795
02/02/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.51500	1.59500	5.28053	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.65900	0.59800	9.25645	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10700	0.13200	23.36449	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.56100	1.47600	5.44523	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.55400	2.46800	3.36727	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.10200	4.18800	2.09654	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.56200	1.64200	5.12164	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.37500	1.45400	5.74545	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.55600	0.50100	9.89209	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.15400	0.18500	20.12987	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.74800	7.83400	1.10996	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.24800	6.33400	1.37644	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.75000	4.83600	1.81053	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.25700	3.34300	2.64047	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.26800	1.18500	6.54574	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.75300	2.66700	3.12386	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.25300	4.16600	2.04561	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.99800	8.08400	1.07527	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.49800	6.58400	1.32348	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.50500	3.59100	2.45364	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.18400	0.16500	10.32609	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.68200	0.74900	9.82405	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.02800	0.95200	7.39300	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.02600	0.03600	38.46154	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.50400	2.41800	3.43450	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.00300	3.91600	2.17337	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.60900	1.68900	4.97203	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.40900	0.36400	11.00244	0.00000	0.0000	390
02/02/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.25700	0.29800	15.95331	0.00000	0.0000	130
02/02/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.50000	4.58600	1.91111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	21,978
02/02/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.15100	4.23700	2.07179	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	21,978
02/02/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.46800	1.54700	5.38147	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.65600	1.73700	4.89130	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.38400	0.34000	11.45833	0.00000	0.0000	100
02/02/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.28200	0.32400	14.89362	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.45000	4.53600	1.93258	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.89500	1.97700	4.32718	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.79900	1.88000	4.50250	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.35900	0.32000	10.86351	0.00000	0.0000	600
02/02/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.30700	0.35400	15.30945	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.94300	2.02500	4.22028	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.84700	1.92900	4.43963	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.05300	0.04800	9.43396	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.75100	1.83200	4.62593	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.33600	0.30100	10.41667	0.00000	0.0000	33
02/02/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.33400	0.38500	15.26946	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.80000	4.88600	1.79167	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.20800	0.18600	10.57692	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.60600	0.67000	10.56106	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.99900	5.08500	1.72034	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.91200	2.99700	2.91896	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.81400	2.89900	3.02061	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.71600	2.80000	3.09278	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.16400	0.14700	10.36585	0.00000	0.0000	1,900
02/02/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.76200	0.83100	9.05512	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.85000	4.93500	1.75258	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.76500	2.84900	3.03797	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.66700	2.75100	3.14961	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.19600	0.17500	10.71429	0.00000	0.0000	139
02/02/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.64400	0.70900	10.09317	0.00000	0.0000	4
02/02/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.70000	4.78600	1.82979	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.61800	2.70200	3.20856	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.52100	2.60400	3.29234	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.42400	2.50700	3.42409	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.32700	2.41000	3.56682	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.23000	2.31300	3.72197	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.13500	2.21600	3.79391	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.03900	2.12000	3.97254	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.23400	0.20900	10.68376	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.53200	0.59300	11.46617	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	26,596

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.40100	4.48600	1.93138	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	26,596
02/02/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.70300	1.78500	4.81503	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.65000	4.73600	1.84946	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.56900	2.65300	3.26975	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.47200	2.55600	3.39806	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.37500	2.45800	3.49474	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.18200	2.26500	3.80385	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.08700	2.16800	3.88117	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.99100	2.07300	4.11853	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.24800	0.22200	10.48387	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.49600	0.55600	12.09677	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.27900	2.36100	3.59807	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.94800	8.03400	1.08203	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.05300	3.96600	2.14656	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.99800	6.08400	1.43381	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.00200	4.08800	2.14893	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.04800	8.13400	1.06859	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.04800	6.13400	1.42196	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.05200	4.13800	2.12241	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.95300	3.86600	2.20086	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.19800	8.28400	1.04904	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.19800	6.28400	1.38754	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.20100	4.28700	2.04713	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.80300	3.71600	2.28767	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.09800	8.18400	1.06199	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.09800	6.18400	1.41030	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.90300	3.81600	2.22905	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.74800	9.83400	0.88223	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.14800	8.23400	1.05547	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.14800	6.23400	1.39883	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.85300	3.76600	2.25798	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.24800	8.33400	1.04268	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.75300	3.66600	2.31815	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.29800	8.38400	1.03639	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.29800	6.38400	1.36551	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.77300	0.70700	8.53816	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.07100	0.09100	28.16901	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.70900	1.62300	5.03218	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.70300	2.61700	3.18165	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.70300	3.61600	2.34945	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.84800	7.93400	1.09582	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.15300	4.06600	2.09487	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.89800	7.98400	1.08888	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.10300	4.01600	2.12040	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.34800	8.43400	1.03019	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.34800	6.43400	1.35476	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.65300	3.56600	2.38160	0.00000	0.0000	0
02/02/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.88400	7.79500	1.12887	7.82300	7.7645	6,741

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.96700	8.05600	1.11711	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.97500	6.06400	1.48954	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.99900	4.08600	2.17554	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.10400	0.09600	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.07000	2.15100	3.91304	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.10400	1.02900	6.79348	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.04300	1.95600	4.25844	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.03600	2.94700	2.93149	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.03400	3.94500	2.20625	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.91700	8.00600	1.12416	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.92500	6.01400	1.50211	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.95000	4.03700	2.20253	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.10700	0.10000	6.54206	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.02300	2.10500	4.05339	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.49100	0.44900	8.55397	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.40700	0.45400	11.54791	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.14800	1.07000	6.79443	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06400	0.07500	17.18750	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.09200	2.00400	4.20650	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.08600	2.99700	2.88399	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.08400	3.99500	2.17924	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.46800	0.42900	8.33333	0.00000	0.0000	409
02/02/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.43400	0.48400	11.52074	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.01700	8.10600	1.11014	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.02500	6.11300	1.46058	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.04800	4.13500	2.14921	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.10100	0.09300	7.92079	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.11700	2.19800	3.82617	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.44700	0.41100	8.05369	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.46300	0.51600	11.44708	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.06000	0.99000	6.60377	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.07600	0.09500	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.99400	1.90700	4.36309	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.98600	2.89700	2.98058	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.98400	3.89600	2.20884	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.06700	8.15600	1.10326	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.07400	6.16300	1.46526	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.09700	4.18400	2.12351	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.09700	0.09000	7.21649	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.16300	2.24500	3.79103	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.42800	0.39400	7.94393	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.49400	0.54900	11.13360	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.02100	0.95200	6.75808	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.08700	0.10700	22.98851	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.94500	1.85800	4.47301	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.93600	2.84800	2.99728	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.93400	3.84600	2.23691	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.16700	8.25600	1.08975	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.17400	6.26200	1.42533	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.19500	4.28200	2.07390	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.09100	0.08400	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.25700	2.33900	3.63314	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.39200	0.36100	7.90816	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.55800	0.61600	10.39427	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.94300	0.87800	6.89290	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.10900	0.13300	22.01835	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.84800	1.76200	4.65368	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.83700	2.74800	3.13712	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.83500	3.74600	2.32073	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.21700	8.30600	1.08312	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.22300	6.31200	1.43018	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.24400	4.33100	2.04995	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.08800	0.08100	7.95455	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.30400	2.38600	3.55903	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.37600	0.34600	7.97872	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.59200	0.65100	9.96622	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.90600	0.84200	7.06402	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.12200	0.14700	20.49180	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.79900	1.71400	4.72485	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.78700	2.69800	3.19340	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.78500	3.69600	2.35139	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.26700	8.35600	1.07657	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.27300	6.36100	1.40284	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.29300	4.38000	2.02655	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.35100	2.43400	3.53041	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.36000	0.33100	8.05556	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.62600	0.68600	9.58466	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.87000	0.80800	7.12644	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.13600	0.16300	19.85294	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.75100	1.66600	4.85437	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.73700	2.64900	3.21520	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.73500	3.64600	2.38286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.41700	8.50600	1.05738	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.42200	6.51000	1.37029	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.44000	4.52800	1.98198	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.07700	0.07100	7.79221	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.49300	2.57600	3.32932	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.76800	0.71000	7.55208	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.18400	0.21500	16.84783	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.60800	1.52300	5.28607	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.58800	2.50000	3.40031	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.58500	3.49600	2.48257	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.36700	8.45600	1.06370	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.37200	6.46100	1.39674	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.39100	4.47800	1.98133	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.44600	2.52900	3.39330	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.33100	0.30500	7.85498	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.69700	0.76000	9.03874	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.80100	0.74200	7.36579	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.16700	0.19700	17.96407	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.65500	1.57100	5.07553	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.63800	2.54900	3.37377	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.63500	3.54600	2.44842	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.51700	8.60600	1.04497	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.52100	6.61000	1.36482	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.53900	4.62600	1.91672	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.07200	0.06700	6.94444	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.58800	2.67200	3.24575	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.29200	0.26900	7.87671	0.00000	0.0000	585
02/02/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.80800	0.87400	8.16832	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.70400	0.65000	7.67045	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.22000	0.25500	15.90909	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.51300	1.43000	5.48579	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.48900	2.40000	3.57573	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.48500	3.39600	2.55380	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.31700	0.29200	7.88644	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.73300	0.79700	8.73124	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.81700	7.90600	1.13854	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.82600	5.91500	1.52763	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.85100	3.93800	2.25915	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.93000	2.01100	4.19689	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.53800	0.49300	8.36431	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.35400	0.39800	12.42938	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.23700	1.15700	6.46726	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.05300	0.06200	16.98113	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.19100	2.10300	4.01643	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.18600	3.09700	2.79347	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.18400	4.09500	2.12715	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.86700	7.95600	1.13131	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.87600	5.96400	1.49762	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.90000	3.98700	2.23077	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.97600	2.05800	4.14980	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.51400	0.47000	8.56031	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.38000	0.42500	11.84211	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.19200	1.11300	6.62752	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.14200	2.05400	4.10831	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.13600	3.04700	2.83801	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.13400	4.04500	2.15288	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.11700	8.20600	1.09646	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.12400	6.21200	1.43697	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.14600	4.23300	2.09841	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.21000	2.29200	3.71041	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.41000	0.37700	8.04878	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.52600	0.58200	10.64639	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.98200	0.91400	6.92464	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.09800	0.11900	21.42857	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.89600	1.81000	4.53586	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.88700	2.79800	3.08278	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.88500	3.79600	2.29086	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.31700	8.40600	1.07010	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.32300	6.41100	1.39174	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.34200	4.42900	2.00368	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.39800	2.48100	3.46122	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.34500	0.31800	7.82609	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.66100	0.72300	9.37973	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.83500	0.77400	7.30539	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.15100	0.17900	18.54305	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.70300	1.61800	4.99119	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.68700	2.59900	3.27503	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.68500	3.59600	2.41520	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.46700	8.55600	1.05114	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.47200	6.56000	1.35970	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.49000	4.57700	1.93764	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.54100	2.62400	3.26643	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.30400	0.28000	7.89474	0.00000	0.0000	3,000
02/02/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.77000	0.83500	8.44156	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.73500	0.67900	7.61905	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.20100	0.23400	16.41791	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.56000	1.47600	5.38462	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02600	0.03100	19.23077	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.53800	2.45000	3.46730	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.53500	3.44600	2.51768	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.14700	0.13700	6.80272	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.56300	1.64200	5.05438	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.16400	0.15200	7.31707	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.43000	1.50700	5.38462	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.92400	0.99300	7.46753	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.25800	0.23800	7.75194	0.00000	0.0000	500
02/02/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.04500	1.11600	6.79426	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.22900	0.21100	7.86026	0.00000	0.0000	3,000
02/02/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.17000	0.15700	7.64706	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.38600	1.46200	5.48341	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.18200	0.16900	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.29800	1.37400	5.85516	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.01470	7.92360	1.13666	0.00000	0.0000	493
02/02/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.95000	8.04000	1.13208	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.96800	6.05700	1.49129	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.07000	0.06600	5.71429	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.00500	4.09200	2.17228	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.17300	0.16100	6.93642	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.10800	2.18700	3.74763	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.58100	0.53900	7.22892	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.51600	0.56500	9.49612	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.17900	1.10600	6.19169	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11400	0.13200	15.78947	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.08000	1.99200	4.23077	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.07000	2.98000	2.93160	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.06600	3.97500	2.23807	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.38500	0.35800	7.01299	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.92000	0.98400	6.95652	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.99900	8.08900	1.12514	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.01700	6.10600	1.47914	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.05400	4.14100	2.14603	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.16800	0.15700	6.54762	0.00000	0.0000	300
02/02/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.15300	2.23300	3.71575	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.13900	1.07000	6.05795	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12400	0.14600	17.74194	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.03100	1.94400	4.28360	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.02100	2.93000	3.01225	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.01600	3.92500	2.26594	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.04900	8.13900	1.11815	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.06600	6.15500	1.46719	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.10300	4.18900	2.09603	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.16400	0.15300	6.70732	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.19900	2.27900	3.63802	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.54100	0.50200	7.20887	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.57600	0.62800	9.02778	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.10200	1.03400	6.17060	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.13700	0.16000	16.78832	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.98300	1.89700	4.33686	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.97100	2.88000	3.06294	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.96600	3.87500	2.29450	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.09900	8.18800	1.09890	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.11600	6.20500	1.45520	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.15100	4.23800	2.09588	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.16000	0.14900	6.87500	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.24500	2.32500	3.56347	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.52200	0.48500	7.08812	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.60700	0.66100	8.89621	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.06600	0.99900	6.28518	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.15100	0.17500	15.89404	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.93600	1.84900	4.49380	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.92100	2.83100	3.08114	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.91600	3.82500	2.32380	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.56000	0.52000	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.54500	0.59600	9.35780	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.14800	8.23800	1.10457	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.16500	6.25400	1.44363	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.20000	4.28700	2.07143	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.15500	0.14500	6.45161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.29000	2.37100	3.53712	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.50400	0.46900	6.94444	0.00000	0.0000	4,400
02/02/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.63900	0.69500	8.76369	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.03000	0.96500	6.31068	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.16500	0.19100	15.75758	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.88800	1.80300	4.50212	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.87200	2.78100	3.16852	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.86600	3.77500	2.35385	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.19800	8.28800	1.09783	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.21400	6.30300	1.43225	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.06300	0.05900	6.34921	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.24800	4.33500	2.04802	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.15100	0.14100	6.62252	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.33600	2.41700	3.46747	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.48700	0.45300	6.98152	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.67200	0.72900	8.48214	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.99600	0.93200	6.42570	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.18100	0.20800	14.91713	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.84100	1.75600	4.61706	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.82200	2.73200	3.18923	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.81600	3.72600	2.35849	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.24700	8.33700	1.09131	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.26400	6.35300	1.42082	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.29700	4.38400	2.02467	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.14700	0.13700	6.80272	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.38200	2.46300	3.40050	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.47100	0.43800	7.00637	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.70600	0.76400	8.21530	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.96200	0.90000	6.44491	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.19700	0.22600	14.72081	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.79400	1.70900	4.73802	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.77300	2.68200	3.28164	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.76700	3.67600	2.41572	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.44600	8.53600	1.06559	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.46100	6.55100	1.39297	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.49200	4.57900	1.93678	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.13300	0.12400	6.76692	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.56800	2.65000	3.19315	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.41200	0.38200	7.28155	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.84700	0.90800	7.20189	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.83600	0.77900	6.81818	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.27100	0.30500	12.54613	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.61000	1.52700	5.15528	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.57400	2.48400	3.49650	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.56700	3.47700	2.52313	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.39600	8.48700	1.08385	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.41200	6.50100	1.38802	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.44300	4.53000	1.95814	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.13700	0.12700	7.29927	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.52200	2.60300	3.21174	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.42600	0.39500	7.27700	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.81100	0.87100	7.39827	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.86600	0.80800	6.69746	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.25100	0.28400	13.14741	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.65600	1.57200	5.07246	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.62400	2.53300	3.46799	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.61700	3.52600	2.51590	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.37300	0.34700	6.97051	0.00000	0.0000	117
02/02/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.95800	1.02300	6.78497	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.49600	8.58600	1.05932	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.51100	6.60000	1.36692	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.54100	4.62800	1.91588	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.61500	2.69700	3.13576	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.39800	0.37000	7.03518	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.88300	0.94600	7.13477	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.80700	0.75200	6.81537	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.29200	0.32800	12.32877	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.56500	1.48300	5.23962	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.52500	2.43500	3.56436	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.51800	3.42700	2.58670	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.45500	0.42300	7.03297	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.74000	0.79900	7.97297	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.85000	7.94000	1.14650	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.86900	5.95800	1.51644	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07300	0.06900	5.47945	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.90800	3.99500	2.22620	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.01600	2.09600	3.96825	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.62500	0.57900	7.36000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.46000	0.50500	9.78261	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.26100	1.18400	6.10626	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09600	0.11000	14.58333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.17900	2.08900	4.13034	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.17000	3.07900	2.87066	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.16500	4.07500	2.16086	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.90000	7.99000	1.13924	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.91800	6.00700	1.50389	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07200	0.06800	5.55556	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.95700	4.04400	2.19864	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.17700	0.16600	6.21469	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.06200	2.14200	3.87973	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.60300	0.55800	7.46269	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.48800	0.53400	9.42623	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.22000	1.14400	6.22951	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10500	0.12000	14.28571	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.13000	2.04000	4.22535	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.12000	3.02900	2.91667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.11600	4.02500	2.21088	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.29700	8.38700	1.08473	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.31300	6.40200	1.40979	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.34600	4.43300	2.00184	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.14400	0.13400	6.94444	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.42900	2.51000	3.33471	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.92900	0.86800	6.56620	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.21400	0.24400	14.01869	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.74800	1.66300	4.86270	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.72300	2.63300	3.30518	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.71700	3.62600	2.44821	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.34700	8.43700	1.07823	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.36300	6.45200	1.39871	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.39400	4.48200	2.00273	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.14000	0.13100	6.42857	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.47500	2.55700	3.31313	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.44000	0.40900	7.04545	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.77500	0.83500	7.74194	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.89800	0.83800	6.68151	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.23300	0.26400	13.30472	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.70200	1.61800	4.93537	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.67300	2.58300	3.36700	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.66700	3.57600	2.48159	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.05600	7.14500	1.26134	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.08000	5.16800	1.73228	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.13500	3.22000	2.71132	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.28100	0.26200	6.76157	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.31600	1.38800	5.47112	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.96500	4.87400	1.83283	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.35800	1.43000	5.30191	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.27300	0.25400	6.95971	0.00000	0.0000	330
02/02/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.21800	0.20300	6.88073	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.70300	1.77900	4.46271	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.25800	0.24000	6.97674	0.00000	0.0000	0
02/02/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.44300	1.51600	5.05891	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15			Foreign Exchange Future	12.13870	12.01910	0.98528	12.02000	11.9990	11,969
02/02/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	9.86100	9.98100	1.21692	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	7.86100	7.98100	1.52652	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	5.86100	5.98100	2.04743	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	3.86100	3.98100	3.10800	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	1.87100	1.98800	6.25334	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.05000	0.03500	30.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	0.91100	1.01600	11.52580	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.31600	0.23700	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.17700	0.21800	23.16384	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.14700	1.02900	10.28771	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.14000	2.02000	5.60748	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.01100	10.13100	1.19868	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.01100	8.13100	1.49794	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.01100	6.13100	1.99634	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.01100	4.13100	2.99177	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.01900	2.13600	5.79495	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.03800	0.02700	28.94737	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.04900	1.15800	10.39085	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.23600	0.17900	24.15254	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.24700	0.31000	25.50607	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	1.00000	0.88700	11.30000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.99000	1.87100	5.97990	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	9.96100	10.08100	1.20470	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	7.96100	8.08100	1.50735	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	5.96100	6.08100	2.01309	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	3.96100	4.08100	3.02954	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	1.97000	2.08700	5.93909	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.04200	0.02900	30.95238	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.00300	1.11000	10.66800	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.26100	0.19700	24.52107	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.22200	0.27800	25.22523	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	1.04900	0.93400	10.96282	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	2.04000	1.92100	5.83333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.98900	2.86900	4.01472	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.36100	9.48100	1.28191	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.36100	7.48100	1.63021	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.21100	9.33100	1.30279	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.21100	7.33100	1.66412	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.21100	5.33100	2.30282	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.21200	3.33200	3.73599	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.23800	1.35000	9.04685	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.16400	0.12200	25.60976	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.37500	0.45300	20.80000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.81400	0.70500	13.39066	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.79100	1.67100	6.70017	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.78900	2.66900	4.30262	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.06100	9.18100	1.32436	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.06100	7.18100	1.69948	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.06100	5.18100	2.37107	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.06200	3.18200	3.91901	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.09600	1.20600	10.03650	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.21600	0.16300	24.53704	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.27700	0.34400	24.18773	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.95200	0.84000	11.76471	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01300	0.02100	61.53846	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.94000	1.82100	6.13402	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.93900	2.81900	4.08302	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.11100	9.23100	1.31709	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.11100	7.23100	1.68753	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.11100	5.23100	2.34788	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.11200	3.23200	3.85604	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.14300	1.25400	9.71129	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.19700	0.14800	24.87310	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.30800	0.37900	23.05195	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.90600	0.79400	12.36203	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.89000	1.77100	6.29630	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.88900	2.76900	4.15369	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.26100	9.38100	1.29576	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.26100	7.38100	1.65266	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.26100	5.38100	2.28094	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.26200	3.38200	3.67872	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.28600	1.39800	8.70918	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.15000	0.11000	26.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.41100	0.49100	19.46472	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.76900	0.66200	13.91417	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.03000	0.04300	43.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.74100	1.62200	6.83515	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.73900	2.61900	4.38116	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.51100	9.63100	1.26170	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.51100	7.63100	1.59766	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.66100	9.78100	1.24211	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.66100	7.78100	1.56638	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	9.91100	10.03100	1.21078	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	7.91100	8.03100	1.51688	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	5.91100	6.03100	2.03011	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	3.91100	4.03100	3.06827	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.04600	0.03200	30.43478	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	0.95700	1.06300	11.07628	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.28800	0.21600	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.19900	0.24700	24.12060	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	1.09800	0.98100	10.65574	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	2.09000	1.97000	5.74163	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.81100	9.93100	1.22312	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.81100	7.93100	1.53629	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.76100	9.88100	1.22938	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.76100	7.88100	1.54619	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.71100	9.83100	1.23571	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.71100	7.83100	1.55622	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.61100	9.73100	1.24857	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.61100	7.73100	1.57667	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.46100	9.58100	1.26836	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.46100	7.58100	1.60836	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.41100	9.53100	1.27510	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.41100	7.53100	1.61921	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.31100	9.43100	1.28880	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.31100	7.43100	1.64136	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.31100	5.43100	2.25946	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.31200	3.43200	3.62319	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.33400	1.44700	8.47076	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.13700	0.10000	27.00730	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.44800	0.53100	18.52679	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.72500	0.61900	14.62069	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.03600	0.05000	38.88889	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.69100	1.57200	7.03726	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.68900	2.56900	4.46263	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.16100	9.28100	1.30990	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.16100	7.28100	1.67574	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.16100	5.28100	2.32513	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.16100	4.28100	2.88392	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.16200	3.28200	3.79507	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.16700	2.28500	5.44532	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.19100	1.30200	9.31990	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.18000	0.13400	25.55556	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.34100	0.41500	21.70088	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.85900	0.74900	12.80559	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.02000	0.03000	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.84100	1.72100	6.51820	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.83900	2.71900	4.22684	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	1.92000	2.03700	6.09375	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.76100	5.88100	2.08297	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.76100	4.88100	2.52048	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.76100	3.88100	3.19064	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.76300	2.88200	4.30691	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.77300	1.88900	6.54258	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.06000	0.04200	30.00000	0.00000	0.0000	11,630
02/02/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	0.82100	0.92300	12.42387	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.37800	0.29300	22.48677	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.13900	0.17400	25.17986	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.24500	1.12700	9.47791	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.23900	2.12000	5.31487	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.51100	5.63100	2.17746	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.51100	4.63100	2.66016	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.51200	3.63100	3.38838	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.51400	2.63300	4.73349	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.52800	1.64300	7.52618	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.09500	0.06800	28.42105	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.60600	0.69900	15.34653	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.55800	0.46000	17.56272	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.06900	0.09100	31.88406	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.49200	1.37300	7.97587	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.48900	2.36900	4.82121	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.61100	5.73100	2.13866	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.61100	4.73100	2.60247	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.61200	3.73100	3.29457	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.61400	2.73300	4.55241	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.62500	1.74100	7.13846	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.07900	0.05600	29.11392	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.69000	0.78700	14.05797	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.48200	0.38900	19.29461	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.09300	0.12000	29.03226	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.39300	1.27500	8.47093	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.38900	2.27000	4.98116	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.41100	5.53100	2.21770	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.41100	4.53100	2.72047	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.41200	3.53200	3.51700	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.41500	2.53400	4.92754	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.43100	1.54500	7.96646	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.11400	0.08300	27.19298	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.52500	0.61400	16.95238	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.63900	0.53700	15.96244	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.05000	0.06800	36.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.59200	1.47300	7.47487	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.58900	2.46900	4.63499	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.71100	5.83100	2.10121	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.71100	4.83100	2.54723	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.71200	3.83100	3.20582	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.71300	2.83300	4.42315	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.72300	1.84000	6.79048	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.06600	0.04700	28.78788	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.77700	0.87800	12.99871	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.41100	0.32300	21.41119	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.12200	0.15400	26.22951	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.29400	1.17600	9.11901	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.28900	2.17000	5.19878	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.81100	5.93100	2.06505	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.81100	4.93100	2.49428	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.81100	3.93100	3.14878	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.81300	2.93200	4.23036	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.82200	1.93800	6.36663	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.05500	0.03900	29.09091	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	0.86600	0.97000	12.00924	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.34600	0.26400	23.69942	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.15700	0.19500	24.20382	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.19600	1.07800	9.86622	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.19000	2.07000	5.47945	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.66100	5.78100	2.11977	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.66100	4.78100	2.57455	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.66200	3.78100	3.24959	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.66400	2.78300	4.46697	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.67400	1.79000	6.92951	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.07200	0.05100	29.16667	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.73300	0.83200	13.50614	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.44500	0.35500	20.22472	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.10600	0.13600	28.30189	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.34400	1.22500	8.85417	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.33900	2.22000	5.08764	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.56100	5.68100	2.15789	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.56100	4.68100	2.63100	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.56200	3.68100	3.34082	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	11,630
02/02/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.56400	2.68300	4.64119	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.57700	1.69200	7.29233	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.08600	0.06200	27.90698	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.64700	0.74300	14.83771	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.51900	0.42400	18.30443	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.08000	0.10500	31.25000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.44300	1.32400	8.24671	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.43900	2.32000	4.87905	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.46100	5.58100	2.19740	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.46100	4.58100	2.68998	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.46200	3.58100	3.43732	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.46500	2.58300	4.78702	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.47900	1.59400	7.77552	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.10400	0.07500	27.88462	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.56500	0.65600	16.10619	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.59800	0.49800	16.72241	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.05900	0.07900	33.89831	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.54200	1.42300	7.71725	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.53900	2.41900	4.72627	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.36100	5.48100	2.23839	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.36100	4.48100	2.75166	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.36200	3.48200	3.56930	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.36500	2.48400	5.03171	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.12500	0.09100	27.20000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.48600	0.57200	17.69547	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.68100	0.57800	15.12482	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.04200	0.05900	40.47619	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.64100	1.52200	7.25168	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.63900	2.51900	4.54718	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.38200	1.49600	8.24891	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.46100	8.58100	1.41827	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.46100	6.58100	1.85730	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.53900	3.41900	3.39079	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.36100	8.48100	1.43524	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.36100	6.48100	1.88650	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.63900	3.51900	3.29761	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.41100	8.53100	1.42670	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.41100	6.53100	1.87178	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.58900	3.46900	3.34355	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.66100	8.78100	1.38552	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.66100	6.78100	1.80153	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.33900	3.21900	3.59389	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.76100	8.88100	1.36971	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.76100	6.88100	1.77489	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.23900	3.11900	3.70485	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.71100	8.83100	1.37757	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.71100	6.83100	1.78811	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.28900	3.16900	3.64853	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.81100	8.93100	1.36193	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.81100	6.93100	1.76186	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.18900	3.06900	3.76294	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	8.96100	9.08100	1.33914	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	6.96100	7.08100	1.72389	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	4.96100	5.08100	2.41887	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	2.96300	3.08200	4.01620	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	3.03900	2.91900	3.94867	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.01100	9.13100	1.33171	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.01100	7.13100	1.71160	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.01100	5.13100	2.39473	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.01200	3.13200	3.98406	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	8.91100	9.03100	1.34665	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	6.91100	7.03100	1.73636	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	4.91100	5.03100	2.44349	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	2.91300	3.03200	4.08514	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	3.08900	2.96900	3.88475	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.21100	8.33100	1.46145	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.21100	6.33100	1.93206	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.21100	4.33100	2.84968	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.21700	2.33500	5.32251	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.78900	3.66900	3.16706	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.18900	4.06900	2.86465	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	3.13900	3.01900	3.82287	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	4.13900	4.01900	2.89925	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.28900	4.16900	2.79785	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	4.08900	3.96900	2.93470	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.51100	8.63100	1.40994	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.51100	6.63100	1.84303	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.48900	3.36900	3.43938	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.98900	3.86900	3.00827	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.06100	8.18100	1.48865	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.06100	6.18100	1.97987	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.06100	4.18100	2.95494	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.06800	2.18600	5.70600	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.93900	3.81900	3.04646	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.31100	8.43100	1.44387	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.31100	6.43100	1.90144	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.31100	4.43100	2.78358	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.31600	2.43400	5.09499	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.68900	3.56900	3.25291	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.56100	8.68100	1.40171	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.56100	6.68100	1.82899	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.43900	3.31900	3.48939	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.26100	8.38100	1.45261	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.26100	6.38100	1.91663	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.26100	4.38100	2.81624	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.26600	2.38400	5.20741	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.73900	3.61900	3.20941	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.61100	8.73100	1.39357	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.61100	6.73100	1.81516	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.38900	3.26900	3.54087	0.00000	0.0000	0
02/02/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14			Foreign Exchange Future	12.34120	12.21790	0.99909	12.24100	12.2410	12,388
02/02/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.70900	9.83200	1.26687	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.71000	7.83300	1.59533	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.00900	10.13200	1.22889	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.01000	8.13300	1.53558	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.50900	9.63200	1.29351	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.51100	7.63300	1.62428	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.51500	5.63700	2.21215	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.54600	3.66500	3.35589	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.35900	9.48200	1.31424	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.36100	7.48400	1.67097	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.36600	5.48800	2.27357	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.40000	3.51900	3.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.25900	9.38200	1.32844	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.26100	7.38400	1.69398	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.17000	0.15300	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.42900	1.53500	7.41777	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.37100	0.33200	10.51213	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.63000	0.71400	13.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.76800	1.65100	6.61765	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.74900	2.62600	4.47435	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.05900	9.18200	1.35777	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.06100	7.18400	1.74196	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.10900	9.23200	1.35031	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.11100	7.23400	1.72971	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.42100	0.37700	10.45131	0.00000	0.0000	8,032
02/02/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.53000	0.60900	14.90566	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	1.00600	0.91300	9.24453	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.11500	0.14500	26.08696	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.91200	1.79400	6.17155	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.89700	2.77500	4.21125	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.55900	9.68200	1.28675	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.56500	5.68700	2.19227	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.59500	3.71400	3.31015	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.75900	9.88200	1.26038	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.76000	7.88300	1.58505	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.76300	5.88600	2.13431	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	9.90900	10.03200	1.24130	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	7.91000	8.03300	1.55499	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.50500	0.44700	11.48515	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.41400	0.47900	15.70048	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.17100	1.06500	9.05209	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.08000	0.09700	21.25000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	2.10700	1.98600	5.74276	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	9.95900	10.08200	1.23506	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	7.96000	8.08300	1.54523	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.12700	1.02600	8.96185	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.08600	0.10800	25.58140	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	2.05700	1.93800	5.78512	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	9.85900	9.98200	1.24759	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	7.86000	7.98300	1.56489	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.11400	0.10300	9.64912	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	1.97300	2.08500	5.67663	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.22900	0.20500	10.48035	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.08800	1.18700	9.09926	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.52900	0.46700	11.72023	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.38800	0.44900	15.72165	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.21500	1.10600	8.97119	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.07400	0.08800	18.91892	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.15600	2.03500	5.61224	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.80900	9.93200	1.25395	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.81300	5.93500	2.09874	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.84000	3.96000	3.12500	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.65900	9.78200	1.27342	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.66000	7.78300	1.60574	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.60900	9.73200	1.28005	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.61000	7.73300	1.61629	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.61400	5.73600	2.17314	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.64400	3.76300	3.26564	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.45900	9.58200	1.30035	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.46100	7.58300	1.63517	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.46500	5.58700	2.23239	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.49700	3.61600	3.40292	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.75800	0.67900	10.42216	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.21700	0.26100	20.27650	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.57900	1.46400	7.28309	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.55000	2.42800	4.78431	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.40900	9.53200	1.30726	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.41100	7.53300	1.64620	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.30900	9.43200	1.32130	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.31100	7.43400	1.68240	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.16400	0.14800	9.75610	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.47300	1.58000	7.26409	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.85900	0.77400	9.89523	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.16800	0.20600	22.61905	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.72100	1.60400	6.79837	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.20900	9.33200	1.33565	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.21100	7.33400	1.70573	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.71400	5.83600	2.13511	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.72300	4.84300	2.54076	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.74200	3.86200	3.20684	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.77200	2.88800	4.18470	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.17600	0.15900	9.65909	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.38500	1.49100	7.65343	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.38700	0.34600	10.59432	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.59600	0.67800	13.75839	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.93100	0.84100	9.66702	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.14000	0.17300	23.57143	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.81600	1.69900	6.44273	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.79800	2.67600	4.36026	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.11100	0.10000	9.90991	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.02000	2.13200	5.54455	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.26200	6.38500	1.96423	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.28100	4.40000	2.77972	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.30200	3.42100	3.60388	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.58100	0.51400	11.53184	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.34000	0.39600	16.47059	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.30400	1.19300	8.51227	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.06300	0.07500	19.04762	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.16200	6.28500	1.99611	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.26800	0.24000	10.44776	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	0.92700	1.02200	10.24811	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.63600	0.56500	11.16352	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.29500	0.34700	17.62712	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.39400	1.28200	8.03443	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.05300	0.06400	20.75472	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.35300	2.23100	5.18487	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	5.86300	5.98500	2.08085	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	4.87100	4.99200	2.48409	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	3.88900	4.00900	3.08563	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	2.91500	3.03200	4.01372	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.15800	0.14300	9.49367	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.51700	1.62500	7.11931	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.34200	0.30600	10.52632	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.70100	0.78800	12.41084	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.82400	0.74100	10.07282	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.18300	0.22300	21.85792	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.67300	1.55700	6.93365	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.64900	2.52700	4.60551	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.72600	0.64900	10.60606	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.23500	0.28100	19.57447	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.53300	1.41800	7.50163	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.50100	2.37900	4.87805	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.31600	5.43800	2.29496	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.32900	4.44900	2.77200	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.23800	0.21300	10.50420	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.04700	1.14500	9.36008	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.55500	0.49000	11.71171	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.36400	0.42200	15.93407	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.20500	2.08400	5.48753	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.21200	6.33500	1.98004	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.23200	4.35100	2.81191	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.25400	3.37200	3.62631	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.12500	0.11400	8.80000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	1.83400	1.94600	6.10687	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.25700	0.23100	10.11673	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	0.96600	1.06300	10.04141	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.60800	0.53900	11.34868	0.00000	0.0000	28
02/02/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.31700	0.37100	17.03470	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.34900	1.23700	8.30245	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.05800	0.06900	18.96552	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.30300	2.18200	5.25402	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.11200	6.23500	2.01243	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.11800	5.23900	2.36420	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.13400	4.25300	2.87857	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.15700	3.27500	3.73773	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.27900	0.25000	10.39427	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	0.88800	0.98200	10.58559	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.66500	0.59200	10.97744	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.27400	0.32400	18.24818	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.44000	1.32700	7.84722	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.40200	2.28000	5.07910	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.29000	0.26000	10.34483	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	0.84900	0.94200	10.95406	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.69500	0.62000	10.79137	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.25400	0.30200	18.89764	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.45200	2.33000	4.97553	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	5.91300	6.03500	2.06325	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	4.92000	5.04100	2.45935	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	3.93800	4.05800	3.04723	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	2.96400	3.08100	3.94737	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.32800	0.29300	10.67073	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.73700	0.82500	11.94030	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.79100	0.71000	10.24020	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.20000	0.24200	21.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.62600	1.51100	7.07257	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.60000	2.47800	4.69231	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.15300	0.13800	9.80392	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.56200	1.67000	6.91421	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.66400	5.78600	2.15395	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.67300	4.79400	2.58934	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.69300	3.81300	3.24939	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.06500	0.05800	10.76923	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.72400	2.84000	4.25844	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.19000	0.17100	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.29900	1.40300	8.00616	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.41500	5.53700	2.25300	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.42700	4.54800	2.73323	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.44800	3.56700	3.45128	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.07700	0.06900	10.38961	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.48600	2.60100	4.62591	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.22000	0.19800	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.12900	1.23000	8.94597	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.21700	5.33900	2.33851	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.08400	0.98700	8.94834	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.09300	0.11900	27.95699	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	2.00800	1.89000	5.87649	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.99700	2.87400	4.10410	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.06800	5.19000	2.40726	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.08500	4.20400	2.91310	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.10000	0.08900	11.00000	0.00000	0.0000	8,032
02/02/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.15900	2.27100	5.18759	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	1.04400	0.95000	9.00383	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.10300	0.13200	28.15534	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.96000	1.84200	6.02041	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.18300	4.30200	2.84485	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.20500	3.32300	3.68175	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.09300	0.08300	10.75269	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.25200	2.36500	5.01776	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.18300	0.16400	10.38251	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.34200	1.44600	7.74963	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.40400	0.36100	10.64356	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.56300	0.64300	14.20959	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.96800	0.87700	9.40083	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.12700	0.15900	25.19685	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.86400	1.74600	6.33047	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.84800	2.72500	4.31882	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.56100	7.68300	1.61354	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.06200	6.18500	2.02903	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.57500	4.69500	2.62295	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.10800	3.22600	3.79665	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.13800	0.12500	9.42029	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.69700	1.80700	6.48203	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.44000	0.39300	10.68182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.49900	0.57500	15.23046	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.48600	1.37300	7.60431	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.04500	0.05500	22.22222	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.94700	2.82500	4.13980	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.44200	4.31900	2.76902	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.12900	0.11700	9.30233	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.78800	1.89900	6.20805	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.81000	7.93300	1.57490	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.31200	6.43500	1.94867	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.82100	4.94200	2.50985	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.35100	3.47000	3.55118	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.11800	0.10700	9.32203	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	1.92700	2.03900	5.81214	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.35600	0.31900	10.39326	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.66500	0.75100	12.93233	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.25900	1.14900	8.73709	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.06800	0.08100	19.11765	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.69900	2.57700	4.52019	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.19200	4.06900	2.93416	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.26000	8.38300	1.48910	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.76100	6.88400	1.81926	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.26700	5.38800	2.29732	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.79100	3.91100	3.16539	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.34500	2.45900	4.86141	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.24700	0.22200	10.12146	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.00600	1.10400	9.74155	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.89400	0.80700	9.73154	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.15300	0.18900	23.52941	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.25400	2.13300	5.36823	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.74300	3.62000	3.28613	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	5.96300	6.08500	2.04595	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	4.96900	5.09100	2.45522	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	3.98700	4.10700	3.00978	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.01200	3.12900	3.88446	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.06600	2.17800	5.42110	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.14800	0.13400	9.45946	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.60700	1.71600	6.78283	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.21200	0.19000	10.37736	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.17100	1.27200	8.62511	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.31500	0.28200	10.47619	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.77400	0.86400	11.62791	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.48200	0.42800	11.20332	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.44100	0.51000	15.64626	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.12100	0.11000	9.09091	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	1.88000	1.99200	5.95745	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.01200	6.13500	2.04591	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.01900	5.14000	2.41084	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.03700	4.15500	2.92296	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.06000	3.17800	3.85621	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.14300	0.12900	9.79021	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.65200	1.76100	6.59806	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.20400	0.18400	9.80392	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.21300	1.31600	8.49134	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.30200	0.27000	10.59603	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.81100	0.90200	11.22072	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.45900	0.41000	10.67538	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.46800	0.54200	15.81197	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.13400	0.12100	9.70149	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.74300	1.85300	6.31096	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	11,194
02/02/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.16700	5.28900	2.36114	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.19700	0.17700	10.15228	0.00000	0.0000	11,194
02/02/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.25600	1.35900	8.20064	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.11300	2.22400	5.25319	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.46000	8.58300	1.45390	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.46200	6.58400	1.88796	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.47700	4.59700	2.68037	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.07500	0.06600	12.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.53400	2.64800	4.49882	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.54400	3.42100	3.47065	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.36000	8.48300	1.47129	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.36200	6.48400	1.91764	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.37800	4.49800	2.74098	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.08000	0.07100	11.25000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.43900	2.55300	4.67405	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.64400	3.52100	3.37541	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.41000	8.53300	1.46254	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.41200	6.53400	1.90268	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.59400	3.47100	3.42237	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.66000	8.78300	1.42032	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.66100	6.78400	1.84657	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.34500	3.22200	3.67713	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.76000	8.88200	1.39269	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.77200	4.89300	2.53562	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.81900	2.93600	4.15041	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.24500	3.12300	3.75963	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.71000	8.83300	1.41217	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.71100	6.83400	1.83281	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.29500	3.17200	3.73293	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.81000	8.93200	1.38479	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.81100	6.93400	1.80590	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	2.86700	2.98400	4.08092	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.19600	3.07300	3.84856	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	8.95900	9.08200	1.37292	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	6.96100	7.08400	1.76699	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	3.04600	2.92400	4.00525	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.00900	9.13200	1.36530	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.01100	7.13400	1.75439	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	8.91000	9.03200	1.36925	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	6.91100	7.03400	1.77977	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	3.09600	2.97400	3.94057	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.21000	8.33300	1.49817	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.09000	0.08000	11.11111	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.29900	2.41200	4.91518	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.79300	3.67000	3.24282	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.14600	3.02300	3.90973	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	4.14200	4.01900	2.96958	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.29200	4.16900	2.86580	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	4.09200	3.96900	3.00587	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.51000	8.63300	1.44536	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.51200	6.63400	1.87346	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.52600	4.64600	2.65135	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.58100	2.69600	4.45564	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.49400	3.37100	3.52032	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.31000	8.43300	1.48014	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.39200	2.50600	4.76589	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.69300	3.57100	3.30355	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.99300	3.87000	3.08039	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.06000	8.18300	1.52605	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.94300	3.82000	3.11945	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.56000	8.68300	1.43692	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.56100	6.68400	1.87471	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.62900	2.74400	4.37429	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.44400	3.32200	3.54239	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.15900	9.28200	1.34294	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.16100	7.28400	1.71764	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.61000	8.73300	1.42857	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.61100	6.73400	1.86054	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.62400	4.74500	2.61678	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.67600	2.79200	4.33483	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.39500	3.27200	3.62297	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	8.86000	8.98200	1.37698	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	6.86100	6.98400	1.79274	0.00000	0.0000	0
02/02/2010	£ / R 2010/09/13			Foreign Exchange Future	12.54130	12.41430	1.01265	12.44050	12.4000	1,261
02/02/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.54200	0.52000	4.05904	0.00000	0.0000	0
02/02/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.73100	0.83600	14.36389	0.00000	0.0000	0
02/02/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.56000	0.50000	10.71429	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.79900	0.86600	8.38548	0.00000	0.0000	0
02/02/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.56300	0.54000	4.08526	0.00000	0.0000	0
02/02/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.70200	0.80600	14.81481	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08410	0.08340	0.83234	0.00000	0.0000	1,364
02/02/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00514	0.00458	10.89494	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00104	0.00118	13.46154	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00123	0.00103	16.26016	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00713	0.00763	7.01262	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01416	0.01347	4.87288	0.00000	0.0000	0
02/02/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08560	0.08490	0.81776	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00809	0.00759	6.18047	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00249	0.00269	8.03213	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00397	0.00367	7.55668	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00837	0.00877	4.77897	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01583	0.01517	4.16930	0.00000	0.0000	0
02/02/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00023	0.00027	17.39130	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15			Foreign Exchange Future	10.60870	10.51250	0.90680	10.53200	10.4760	22,109
02/02/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.04100	9.13800	1.07289	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.04100	7.13800	1.37765	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.04100	5.13800	1.92422	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.04100	3.13800	3.18974	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.05700	1.14900	8.70388	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.18700	0.14400	22.99465	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.22800	0.28200	23.68421	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.96500	0.87300	9.53368	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.95900	1.86300	4.90046	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.95900	2.86300	3.24434	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.29100	9.38800	1.04402	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.29100	7.38800	1.33041	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.39100	9.48800	1.03290	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.39100	7.48800	1.31241	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.14100	9.23800	1.06115	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.14100	7.23800	1.35835	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	13,636
02/02/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.99300	2.08900	4.81686	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.94100	9.03800	1.08489	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.94100	7.03800	1.39749	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.94100	5.03800	1.96317	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.94100	3.03800	3.29820	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.96200	1.05200	9.35551	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.23500	0.18200	22.55319	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.17600	0.22000	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.06300	0.96900	8.84290	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.05900	1.96300	4.66246	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.05900	2.96300	3.13828	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.79100	8.88800	1.10340	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.79100	6.88800	1.42836	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.79100	4.88800	2.02463	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.79100	2.88800	3.47546	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.82100	0.90900	10.71864	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.32600	0.26000	20.24540	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.11700	0.14800	26.49573	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.21200	1.11600	7.92079	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.20900	2.11300	4.34586	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.20900	3.11300	2.99159	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.84100	8.93800	1.09716	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.84100	6.93800	1.41792	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.84100	4.93800	2.00372	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.84100	2.93800	3.41429	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.86800	0.95700	10.25346	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.29400	0.23100	21.42857	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.13500	0.16900	25.18519	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.16200	1.06700	8.17556	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.15900	2.06300	4.44650	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.15900	3.06300	3.03894	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.19100	9.28800	1.05538	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.19100	7.28800	1.34891	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.44100	9.53800	1.02743	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.44100	7.53800	1.30359	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.49100	9.58800	1.02202	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.49100	7.58800	1.29489	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.34100	9.43800	1.03843	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.34100	7.43800	1.32135	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.24100	9.33800	1.04967	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.24100	7.33800	1.33959	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.09100	9.18800	1.06699	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.09100	7.18800	1.36793	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.99100	9.08800	1.07886	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.99100	7.08800	1.38750	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.99100	5.08800	1.94350	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.99100	3.08800	3.24306	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.00900	1.10100	9.11794	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.20900	0.16200	22.48804	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.20000	0.25000	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.01400	0.92100	9.17160	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00500	0.00900	80.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.00900	1.91300	4.77850	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	3.00900	2.91300	3.19043	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.89100	8.98800	1.09099	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.89100	6.98800	1.40763	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.74100	8.83800	1.10971	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.74100	6.83800	1.43896	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.74100	4.83800	2.04598	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.74100	3.83800	2.59289	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.74100	2.83800	3.53885	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.74400	1.84000	5.50459	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.03500	0.02400	31.42857	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.77600	0.86200	11.08247	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.36000	0.29000	19.44444	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.10100	0.12800	26.73267	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.26100	1.16600	7.53370	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.25900	2.16300	4.24967	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.25900	3.16300	2.94569	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.89100	4.98800	1.98323	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.89100	3.98800	2.49293	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.89100	2.98800	3.35524	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.89300	1.98900	5.07132	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	10
02/02/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.91500	1.00400	9.72678	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.26400	0.20300	23.10606	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.15500	0.19100	23.22581	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.11300	1.01800	8.53549	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.10900	2.01300	4.55192	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.10900	3.01300	3.08781	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.09100	5.18800	1.90532	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.09100	4.18800	2.37106	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.09100	3.18800	3.13814	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.09200	2.18900	4.63671	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.10500	1.19800	8.41629	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.16700	0.12800	23.35329	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.25800	0.31600	22.48062	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.91700	0.82500	10.03272	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.90900	1.81300	5.02881	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.90900	2.81300	3.30010	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.14100	5.23800	1.88679	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.14100	4.23800	2.34243	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.14100	3.23800	3.08819	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.14200	2.23900	4.52848	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.15400	1.24700	8.05893	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.14900	0.11300	24.16107	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.29000	0.35100	21.03448	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.86900	0.77800	10.47181	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.01000	0.01600	60.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.85900	1.76300	5.16407	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.85900	2.76300	3.35782	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.34100	5.43800	1.81614	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.34100	4.43800	2.23451	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.34100	3.43800	2.90332	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.34200	2.43900	4.14176	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.34900	1.44300	6.96812	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.09300	0.06900	25.80645	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.43400	0.50700	16.82028	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.68400	0.59700	12.71930	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.02500	0.03500	40.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.65900	1.56300	5.78662	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.65900	2.56300	3.61038	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.39100	5.48800	1.79930	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.39100	4.48800	2.20906	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.39100	3.48800	2.86051	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.39200	2.48900	4.05518	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.39800	1.49300	6.79542	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.08300	0.06000	27.71084	0.00000	0.0000	13,651
02/02/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.47400	0.54800	15.61181	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.63900	0.55400	13.30203	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.03000	0.04200	40.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.61000	1.51400	5.96273	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.60900	2.51300	3.67957	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.24100	5.33800	1.85079	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.24100	4.33800	2.28720	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.24100	3.33800	2.99290	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.24200	2.33900	4.32649	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.25100	1.34500	7.51399	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.11800	0.08800	25.42373	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.35900	0.42600	18.66295	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.77500	0.68600	11.48387	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.75900	1.66300	5.45765	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.75900	2.66300	3.47952	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.19100	5.28800	1.86862	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.19100	4.28800	2.31448	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.19100	3.28800	3.03980	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.19200	2.28900	4.42518	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.20200	1.29600	7.82030	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.13300	0.10000	24.81203	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.32400	0.38800	19.75309	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.82200	0.73200	10.94891	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.01300	0.02000	53.84615	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.80900	1.71300	5.30680	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.80900	2.71300	3.41759	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.29100	5.38800	1.83330	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.29100	4.38800	2.26055	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.29100	3.38800	2.94743	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.29200	2.38900	4.23211	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.30000	1.39400	7.23077	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.10500	0.07800	25.71429	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.39600	0.46600	17.67677	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.72900	0.64100	12.07133	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.02000	0.02900	45.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.70900	1.61300	5.61732	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.70900	2.61300	3.54374	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.54100	5.63800	1.75059	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.54100	4.63800	2.13609	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.54100	3.63800	2.73934	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.54200	2.63800	3.77655	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.54600	1.64100	6.14489	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.05700	0.04100	28.07018	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.59800	0.67900	13.54515	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.51200	0.43200	15.62500	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.05300	0.07000	32.07547	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.46000	1.36400	6.57534	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.45900	2.36300	3.90403	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.44100	5.53800	1.78276	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.44100	4.53800	2.18419	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.44100	3.53800	2.81895	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.44200	2.53900	3.97215	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.44700	1.54200	6.56531	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.07300	0.05300	27.39726	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.51400	0.59100	14.98054	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.59600	0.51200	14.09396	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.03700	0.05000	35.13514	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.56000	1.46400	6.15385	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.55900	2.46300	3.75147	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.49100	5.58800	1.76653	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.49100	4.58800	2.15988	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.49100	3.58800	2.77857	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.49200	2.58900	3.89246	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.06500	0.04700	27.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.55600	0.63500	14.20863	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.55300	0.47100	14.82821	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.04400	0.05900	34.09091	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.51000	1.41400	6.35762	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.50900	2.41300	3.82623	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.59100	5.68800	1.73493	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.59100	4.68800	2.11283	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.59100	3.68800	2.70120	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.59200	2.68800	3.70370	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.59500	1.69100	6.01881	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.05000	0.03600	28.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.64100	0.72400	12.94852	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.47200	0.39400	16.52542	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.06300	0.08200	30.15873	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.41000	1.31400	6.80851	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.40900	2.31300	3.98506	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.64100	5.73800	1.71955	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.64100	4.73800	2.09007	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.64100	3.73800	2.66410	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.64200	2.73800	3.63361	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.64500	1.74100	5.83587	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.04400	0.03200	27.27273	0.00000	0.0000	2,700
02/02/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.68500	0.77000	12.40876	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.43300	0.35800	17.32102	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.07400	0.09600	29.72973	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.36100	1.26500	7.05364	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.35900	2.26300	4.06952	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.49600	1.59200	6.41711	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.54100	8.63800	1.13570	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.54100	6.63800	1.48295	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.45900	3.36300	2.77537	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.69100	8.78800	1.11610	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.69100	6.78800	1.44971	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.69100	4.78800	2.06779	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.69200	2.78800	3.56612	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.03900	0.02800	28.20513	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.73000	0.81600	11.78082	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.39600	0.32300	18.43434	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.08700	0.11100	27.58621	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.31100	1.21500	7.32265	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.30900	2.21300	4.15764	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.30900	3.21300	2.90118	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.64100	8.73800	1.12256	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.64100	6.73800	1.46062	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.35900	3.26300	2.85799	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.49100	8.58800	1.14239	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.49100	6.58800	1.49438	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.50900	3.41300	2.73582	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.59100	8.68800	1.12909	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.59100	6.68800	1.47170	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.40900	3.31300	2.81608	0.00000	0.0000	0
02/02/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14			Foreign Exchange Future	10.78940	10.69010	0.92035	10.69000	10.6800	12,966
02/02/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.11400	0.09900	13.15789	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.42500	1.50900	5.89474	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.13500	0.11700	13.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.24600	1.32700	6.50080	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.12400	0.10700	13.70968	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.33500	1.41700	6.14232	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.51100	8.61000	1.16320	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.51200	6.61100	1.52027	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.51700	4.61400	2.14744	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.55100	2.64300	3.60643	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.23700	0.20600	13.08017	0.00000	0.0000	25
02/02/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.74800	0.81600	9.09091	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.66300	0.59300	10.55807	0.00000	0.0000	20
02/02/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.17400	0.20300	16.66667	0.00000	0.0000	271
02/02/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.51000	1.41400	6.35762	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.49300	2.39400	3.97112	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.49000	3.39100	2.83668	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.81100	8.91000	1.12360	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.81200	6.91100	1.45332	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.81500	4.91300	2.03531	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.84100	2.93400	3.27350	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.17700	0.15400	12.99435	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.98800	1.06400	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.48600	0.42800	11.93416	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.29700	0.33800	13.80471	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.22500	1.13100	7.67347	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.19600	2.09700	4.50820	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.19100	3.09200	3.10248	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.91100	9.01000	1.11099	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.91200	7.01100	1.43229	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.91500	5.01300	1.99390	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.93800	3.03200	3.19946	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.16200	0.14100	12.96296	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.07300	1.15100	7.26934	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.43500	0.38200	12.18391	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.34600	0.39200	13.29480	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.13200	1.03900	8.21555	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.04300	0.04900	13.95349	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.09700	1.99800	4.72103	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.09100	2.99200	3.20285	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.56100	8.66000	1.15641	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.56200	6.66100	1.50869	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.56700	4.66400	2.12393	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.59900	2.69100	3.53982	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.22500	0.19600	12.88889	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.78600	0.85600	8.90585	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.63100	0.56300	10.77655	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.19200	0.22300	16.14583	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.46200	1.36600	6.56635	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.44400	2.34500	4.05074	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.44000	3.34100	2.87791	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.61100	8.71000	1.14969	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.61200	6.71100	1.49728	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.61600	4.71400	2.12305	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.64700	2.74000	3.51341	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.21500	0.18700	13.02326	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.82600	0.89700	8.59564	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.60000	0.53400	11.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.21100	0.24400	15.63981	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.41400	1.31900	6.71853	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.39400	2.29500	4.13534	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.39000	3.29100	2.92035	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.76100	8.86000	1.13001	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.76200	6.86100	1.46406	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.76600	4.86300	2.03525	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.79200	2.88500	3.33095	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.18600	0.16200	12.90323	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.94700	1.02200	7.91975	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.51300	0.45300	11.69591	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.27400	0.31300	14.23358	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.27200	1.17700	7.46855	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.24500	2.14600	4.40980	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.24100	3.14100	3.08547	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.66100	8.76000	1.14306	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.66200	6.76100	1.48604	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.66600	4.76400	2.10030	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.69600	2.78800	3.41246	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.20500	0.17800	13.17073	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.86600	0.93800	8.31409	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.57000	0.50600	11.22807	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.23100	0.26600	15.15152	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.36700	1.27100	7.02268	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.34400	2.24600	4.18089	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.34000	3.24100	2.96407	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.71100	8.81000	1.13649	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.71200	6.81100	1.47497	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.71600	4.81400	2.07803	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.74400	2.83700	3.38921	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.19500	0.17000	12.82051	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.90600	0.98000	8.16777	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.54100	0.47900	11.46026	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.25200	0.28900	14.68254	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.31900	1.22400	7.20243	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.29500	2.19600	4.31373	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.29100	3.19100	3.03859	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.06100	9.16000	1.09259	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.06200	7.16100	1.40187	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.06400	5.16200	1.93523	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.08500	3.17900	3.04700	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.14100	0.12300	12.76596	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.20200	1.28300	6.73877	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.37200	0.32700	12.09677	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.43300	0.48700	12.47113	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.00100	0.91400	8.69131	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.06200	0.07400	19.35484	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.94900	1.85100	5.02822	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.94100	2.84200	3.36620	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.01100	9.11000	1.09866	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.01200	7.11100	1.41187	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.01400	5.11300	1.97447	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.03600	3.13000	3.09618	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.14800	0.12800	13.51351	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.15900	1.23800	6.81622	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.39100	0.34400	12.02046	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.40200	0.45400	12.93532	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.04300	0.95500	8.43720	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.05400	0.06500	20.37037	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.99800	1.90000	4.90490	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.99100	2.89200	3.30993	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.11100	9.21000	1.08660	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.11200	7.21100	1.39201	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.11400	5.21200	1.91631	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.13400	3.22800	2.99936	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.35300	0.31000	12.18130	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.46400	0.52000	12.06897	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.95900	0.87400	8.86340	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.90000	1.80200	5.15789	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.89200	2.79200	3.45781	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.16100	9.26000	1.08067	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.16200	7.26000	1.36833	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.16400	5.26200	1.89775	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.18300	3.27700	2.95319	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.12900	0.11200	13.17829	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.29000	1.37200	6.35659	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.33600	0.29400	12.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.49700	0.55400	11.46881	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.91900	0.83600	9.03156	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.08000	0.09600	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.85100	1.75300	5.29444	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.84200	2.74300	3.48346	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.96100	9.06000	1.10479	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.96200	7.06100	1.42201	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.96500	5.06300	1.97382	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.98700	3.08100	3.14697	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.15400	0.13400	12.98701	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.11500	1.19400	7.08520	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.41100	0.36200	11.92214	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.37200	0.42200	13.44086	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.08600	0.99600	8.28729	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.04700	0.05600	19.14894	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.04700	1.94900	4.78749	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.04100	2.94200	3.25551	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.21100	9.31000	1.07480	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.21200	7.31000	1.35885	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.21400	5.31200	1.87956	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.23200	3.32600	2.90842	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.31900	0.28000	12.22571	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.53000	0.59000	11.32075	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.87900	0.79800	9.21502	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.09000	0.10800	20.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.80200	1.70400	5.43840	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.79200	2.69300	3.54585	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.36100	9.46000	1.05758	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.36200	7.46000	1.33116	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.36300	5.46200	1.84598	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.37900	3.47400	2.81148	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.10900	0.09500	12.84404	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.47000	1.55500	5.78231	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.27500	0.24000	12.72727	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.63600	0.70000	10.06289	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.76700	0.69100	9.90874	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.12800	0.15100	17.96875	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.65500	1.55800	5.86103	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.64300	2.54400	3.74574	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/09/13			Foreign Exchange Future	10.96410	10.86090	0.94125	0.00000	0.0000	500
02/02/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.33100	0.30000	9.36556	0.00000	0.0000	0
02/02/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.03200	1.10400	6.97674	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13			Foreign Exchange Future	11.13650	11.03030	0.95362	0.00000	0.0000	155
02/02/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.08000	9.18400	1.14537	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.10200	7.20500	1.45030	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.14000	5.24000	1.94553	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.21900	3.31400	2.95123	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.37600	0.34700	7.71277	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.44000	1.51700	5.34722	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.64300	0.59400	7.62053	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.70700	0.76400	8.06223	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.16500	1.08700	6.69528	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.22900	0.25700	12.22707	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.98800	1.88800	5.03018	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.95400	2.84900	3.55450	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.40500	0.37400	7.65432	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.31900	1.39400	5.68613	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.12900	9.23400	1.15018	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.15100	7.25400	1.44036	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.18800	5.28900	1.94680	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.15200	0.14100	7.23684	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.26600	3.36100	2.90876	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.36600	0.33800	7.65027	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.48000	1.55800	5.27027	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.62500	0.57800	7.52000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.73900	0.79800	7.98376	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.13200	1.05600	6.71378	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.24600	0.27600	12.19512	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.94300	1.84300	5.14668	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.90500	2.80000	3.61446	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.82500	9.92900	1.05852	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.84300	7.94700	1.32602	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.87400	5.97500	1.71944	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.93300	4.03000	2.46631	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.26400	0.24500	7.19697	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.07800	2.16500	4.18672	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.42700	0.39400	7.72834	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.24100	1.31400	5.88235	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.74600	0.68800	7.77480	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.56000	0.60800	8.57143	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.34900	1.26000	6.59748	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.16300	0.18000	10.42945	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.22400	2.11900	4.72122	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.72500	9.83000	1.07969	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.74400	7.84800	1.34298	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.77600	5.87700	1.74861	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.12300	0.11400	7.31707	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.83700	3.93400	2.52802	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.27600	0.25600	7.24638	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	1.99000	2.07600	4.32161	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.45000	0.41500	7.77778	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.16400	1.23500	6.09966	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.79300	0.73200	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.50700	0.55200	8.87574	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.42800	1.33700	6.37255	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.14200	0.15700	10.56338	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.32000	2.21500	4.52586	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.88200	8.98500	1.15965	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.90500	7.00700	1.47719	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.08100	0.07500	7.40741	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.94500	5.04500	2.02224	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.16800	0.15500	7.73810	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.03200	3.12500	3.06728	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.41600	0.38400	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.28000	1.35400	5.78125	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.72400	0.66700	7.87293	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.58800	0.63700	8.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.31000	1.22200	6.71756	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.17400	0.19200	10.34483	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.17600	2.07100	4.82537	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04000	0.04100	2.50000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.15100	3.04600	3.33228	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.98100	9.08500	1.15800	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.00300	7.10600	1.47080	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.04200	5.14200	1.98334	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.12500	3.21900	3.00800	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.39500	0.36500	7.59494	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.35900	1.43500	5.59235	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.68100	0.63000	7.48899	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.64500	0.70000	8.52713	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.23400	1.15300	6.56402	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.19800	0.22300	12.62626	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.08000	1.97900	4.85577	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.05200	2.94700	3.44037	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.27800	9.38300	1.13171	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.29900	7.40200	1.41115	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.33500	5.43500	1.87441	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.40800	3.50300	2.78756	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.34000	0.31400	7.64706	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.60400	1.68400	4.98753	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.57500	0.53100	7.65217	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.83900	0.90100	7.38975	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.03800	0.96500	7.03276	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.30200	0.33500	10.92715	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.80900	1.71100	5.41736	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.75800	2.65300	3.80711	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.42700	9.53200	1.11382	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.44800	7.55100	1.38292	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.06800	0.06200	8.82353	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.48200	5.58200	1.82415	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.13600	0.12600	7.35294	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.55000	3.64600	2.70423	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.31700	0.29300	7.57098	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.73100	1.81300	4.73715	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.52900	0.48800	7.75047	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.94300	1.00800	6.89290	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.95000	0.88100	7.26316	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.36400	0.40100	10.16484	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.67800	1.58200	5.72110	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.09200	0.10200	10.86957	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.61100	2.50700	3.98315	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.73300	8.83700	1.19089	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.75700	6.85900	1.50955	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.79900	4.89900	2.08377	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.17800	0.16500	7.30337	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.89200	2.98500	3.21577	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.29900	3.19400	3.18278	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.78200	8.88600	1.18424	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.80600	6.90900	1.51337	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.84800	4.94700	2.04208	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.17500	0.16100	8.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.93900	3.03100	3.13032	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.43800	0.40400	7.76256	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.20200	1.27400	5.99002	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.76900	0.71000	7.67230	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.53300	0.58000	8.81801	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.38800	1.29800	6.48415	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.15200	0.16800	10.52632	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.27200	2.16700	4.62148	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.25000	3.14400	3.26154	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.83200	8.93600	1.17754	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.85600	6.95800	1.48775	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.08200	0.07600	7.31707	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.89600	4.99600	2.04248	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.17100	0.15800	7.60234	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	2.98500	3.07800	3.11558	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.20000	3.09500	3.28125	0.00000	0.0000	0
02/02/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15			Foreign Exchange Future	6.71330	6.62300	1.34509	6.62300	6.6070	14,736
02/02/2010	AUS / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	14.80	P	Foreign Exchange Future	8.08700	8.17700	1.11290	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	12.80	P	Foreign Exchange Future	6.08700	6.17700	1.47856	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	10.80	P	Foreign Exchange Future	4.08700	4.17700	2.20210	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	8.80	P	Foreign Exchange Future	2.08700	2.17700	4.31241	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	5.80	C	Foreign Exchange Future	0.91600	0.82700	9.71616	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	4.80	C	Foreign Exchange Future	1.91300	1.82300	4.70465	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	3.80	C	Foreign Exchange Future	2.91300	2.82300	3.08960	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	2.80	C	Foreign Exchange Future	3.91300	3.82300	2.30003	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	14.90	P	Foreign Exchange Future	8.18700	8.27700	1.09930	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	12.90	P	Foreign Exchange Future	6.18700	6.27700	1.45466	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	10.90	P	Foreign Exchange Future	4.18700	4.27700	2.14951	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	8.90	P	Foreign Exchange Future	2.18700	2.27700	4.11523	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	5.90	C	Foreign Exchange Future	0.81800	0.73000	10.75795	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	4.90	C	Foreign Exchange Future	1.81300	1.72300	4.96415	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	3.90	C	Foreign Exchange Future	2.81300	2.72300	3.19943	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	2.90	C	Foreign Exchange Future	3.81300	3.72300	2.36035	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	14.95	P	Foreign Exchange Future	8.23700	8.32700	1.09263	0.00000	0.0000	0
02/02/2010	AUS / R 2010/03/15	12.95	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
02/02/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.23700	6.32700	1.44300	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.23700	4.32700	2.12414	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.23700	2.32700	4.02325	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.77000	0.68200	11.42857	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.76300	1.67300	5.10493	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.76300	2.67300	3.25733	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.76300	3.67300	2.39171	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.13700	8.22700	1.10606	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.13700	6.22700	1.46651	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.13700	4.22700	2.17549	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.13700	2.22700	4.21151	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.86700	0.77900	10.14994	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.86300	1.77300	4.83092	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.86300	2.77300	3.14356	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.86300	3.77300	2.32980	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	8.03700	8.12700	1.11982	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	6.03700	6.12700	1.49081	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	4.03700	4.12700	2.22938	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	2.03800	2.12700	4.36703	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	0.96600	0.87600	9.31677	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	1.96300	1.87300	4.58482	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	2.96300	2.87300	3.03746	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	3.96300	3.87300	2.27101	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.73700	7.82700	1.16324	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.73700	5.82700	1.56876	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.73700	3.82700	2.40835	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.73800	1.82800	5.17837	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.26400	1.17400	7.12025	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.26300	2.17300	3.97702	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.26300	3.17300	2.75820	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.26300	4.17300	2.11119	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.93700	8.02700	1.13393	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.93700	6.02700	1.51592	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.93700	4.02700	2.28600	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.93800	2.02700	4.59236	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.06500	0.97500	8.45070	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.06300	1.97300	4.36258	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.06300	2.97300	2.93830	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.06300	3.97300	2.21511	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.98700	8.07700	1.12683	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.98700	6.07700	1.50326	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.98700	4.07700	2.25734	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.98800	2.07700	4.47686	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.01500	0.92600	8.76847	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.01300	1.92300	4.47094	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.01300	2.92300	2.98706	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.01300	3.92300	2.24271	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.88700	7.97700	1.14112	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.88700	5.97700	1.52879	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.88700	3.97700	2.31541	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.88800	1.97700	4.71398	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.11400	1.02500	7.98923	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.11300	2.02300	4.25935	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.11300	3.02300	2.89110	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.11300	4.02300	2.18818	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.83700	7.92700	1.14840	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.83700	5.92700	1.54189	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.83700	3.92700	2.34558	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.83800	1.92800	4.89663	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.16400	1.07400	7.73196	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.16300	2.07300	4.16089	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.16300	3.07300	2.84540	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.16300	4.07300	2.16190	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.78700	7.87700	1.15577	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.78700	5.87700	1.55521	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.78700	3.87700	2.37655	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.78800	1.87800	5.03356	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.21400	1.12400	7.41351	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.21300	2.12300	4.06688	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.21300	3.12300	2.80112	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.21300	4.12300	2.13624	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.68700	7.77700	1.17081	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.68700	5.77700	1.58256	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.68700	3.77700	2.44101	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.68800	1.77800	5.33175	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.31400	1.22400	6.84932	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.31300	2.22300	3.89105	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.31300	3.22300	2.71657	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.31300	4.22300	2.08671	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.62700	0.54100	13.71611	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.72100	0.63500	11.92788	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.67400	0.58800	12.75964	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.07300	0.05100	30.13699	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.31000	0.37800	21.93548	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.10000	0.07100	29.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.23700	0.29800	25.73840	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.13500	0.09800	27.40741	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.17200	0.22500	30.81395	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.25000	0.18500	26.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.08700	0.11200	28.73563	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.32300	0.25100	22.29102	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.06000	0.07800	30.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.40300	0.32600	19.10670	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.04000	0.05300	32.50000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.48900	0.40800	16.56442	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.02600	0.03500	34.61538	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.58000	0.49600	14.48276	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01700	0.02300	35.29412	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.53400	0.45200	15.35581	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.04500	0.03100	31.11111	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.43200	0.50800	17.59259	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.06200	0.04300	30.64516	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.34900	0.42000	20.34384	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.08600	0.06000	30.23256	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.27300	0.33700	23.44322	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.11600	0.08300	28.44828	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.20300	0.26000	28.07882	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.15700	0.11500	26.75159	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.14400	0.19200	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.21600	0.15600	27.77778	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.10300	0.13300	29.12621	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.28500	0.21700	23.85965	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.07200	0.09400	30.55556	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.36200	0.28800	20.44199	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.04900	0.06500	32.65306	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.44600	0.36700	17.71300	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.18500	0.13400	27.56757	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.12200	0.16100	31.96721	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.38700	8.47700	1.07309	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.38700	6.47700	1.40911	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.38700	4.47700	2.05152	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.38700	2.47700	3.77042	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.61300	1.52300	5.57967	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.61300	2.52300	3.44432	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.61300	3.52300	2.49100	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.33700	8.42700	1.07953	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.33700	6.42700	1.42023	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.33700	4.42700	2.07517	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.33700	2.42700	3.85109	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.05300	0.03600	32.07547	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.39000	0.46300	18.71795	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.66300	1.57300	5.41191	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.66300	2.57300	3.37965	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.66300	3.57300	2.45700	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.28700	8.37700	1.08604	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.28700	6.37700	1.43153	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.28700	4.37700	2.09937	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.28700	2.37700	3.93529	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.71300	1.62300	5.25394	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.71300	2.62300	3.31736	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.71300	3.62300	2.42392	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.43700	8.52700	1.06673	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.43700	6.52700	1.39817	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.43700	4.52700	2.02840	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.43700	2.52700	3.69307	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.03900	0.02600	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.47600	0.55300	16.17647	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.56300	1.47300	5.75816	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.56300	2.47300	3.51151	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.56300	3.47300	2.52596	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.53700	8.62700	1.05423	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.53700	6.62700	1.37678	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.53700	4.62700	1.98369	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.53700	2.62700	3.54750	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.02800	0.01900	32.14286	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.56500	0.64600	14.33628	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.46300	1.37300	6.15174	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.46300	2.37300	3.65408	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.46300	3.37300	2.59890	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.76080	6.67130	1.32381	6.68450	6.6550	506
02/02/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.83900	7.92900	1.14811	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.83900	5.92900	1.54136	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.84100	3.93000	2.31710	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.86600	1.95300	4.66238	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.35700	0.30300	15.12605	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.19600	0.23200	18.36735	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.17000	1.08200	7.52137	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.16200	2.07300	4.11656	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.16100	3.07100	2.84720	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.16100	4.07100	2.16294	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.78900	7.87900	1.15548	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.78900	5.87900	1.55467	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.79100	3.88000	2.34767	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.81800	1.90400	4.73047	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.38600	0.32900	14.76684	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.17500	0.20800	18.85714	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.21900	1.13100	7.21903	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.21200	2.12200	4.06872	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.21100	3.12100	2.80287	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.21100	4.12100	2.13726	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.73900	7.82900	1.16294	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.73900	5.82900	1.56822	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.74100	3.83000	2.37904	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.76900	1.85500	4.86150	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.41600	0.35800	13.94231	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.15500	0.18700	20.64516	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.26800	1.18000	6.94006	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.26200	2.17200	3.97878	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.26100	3.17100	2.75989	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.26100	4.17100	2.11218	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.30300	0.25700	15.18152	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.24200	0.28600	18.18182	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.08900	8.17900	1.11262	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.08900	6.17900	1.47808	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.09000	4.18000	2.20049	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.11000	2.19600	4.07583	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.24000	0.20500	14.58333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.32900	0.38400	16.71733	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.92900	0.84800	8.71905	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01800	0.02700	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.91300	1.82400	4.65238	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.91100	2.82100	3.09172	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.91100	3.82100	2.30120	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.98900	8.07900	1.12655	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.98900	6.07900	1.50276	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.99000	4.08000	2.25564	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	2.01300	2.09800	4.22255	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.27900	0.23800	14.69534	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.26800	0.31700	18.28358	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.02300	0.93900	8.21114	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.01200	1.92300	4.42346	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.01100	2.92100	2.98904	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.01100	3.92100	2.24383	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.13900	8.22900	1.10579	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.13900	6.22900	1.46604	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.14000	4.23000	2.17391	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.15800	2.24400	3.98517	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.22300	0.19000	14.79821	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.36200	0.41900	15.74586	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.88400	0.80400	9.04977	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.02300	0.03300	43.47826	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.86300	1.77400	4.77724	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.86100	2.77100	3.14575	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.86100	3.77100	2.33100	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.03900	8.12900	1.11954	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.03900	6.12900	1.49031	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.04000	4.13000	2.22772	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.06100	2.14700	4.17273	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.25900	0.22100	14.67181	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.29800	0.35000	17.44966	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.97600	0.89400	8.40164	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.96300	1.87300	4.58482	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.96100	2.87100	3.03951	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.96100	3.87100	2.27215	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.88900	7.97900	1.14083	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.88900	5.97900	1.52827	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.89000	3.98000	2.31362	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.91500	2.00200	4.54308	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.32900	0.27700	15.80547	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.21800	0.25600	17.43119	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.12100	1.03300	7.85013	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.11200	2.02300	4.21402	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.11100	3.02100	2.89296	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.11100	4.02100	2.18925	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.38900	8.47900	1.07283	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.38900	6.47900	1.40867	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.39000	4.48000	2.05011	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.40200	2.49000	3.66361	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.15500	0.13100	15.48387	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.54400	0.61000	12.13235	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.66800	0.59600	10.77844	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.05700	0.07500	31.57895	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.61400	1.52500	5.51425	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.61100	2.52200	3.40866	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.61100	3.52100	2.49238	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.33900	8.42900	1.07927	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.33900	6.42900	1.41978	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.34000	4.43000	2.07373	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.35300	2.44000	3.69741	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.16600	0.14100	15.06024	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.50500	0.57000	12.87129	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.70900	0.63500	10.43724	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.04800	0.06400	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.66400	1.57500	5.34856	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.66100	2.57200	3.34461	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.66100	3.57100	2.45834	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.23900	8.32900	1.09237	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.23900	6.32900	1.44254	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.24000	4.33000	2.12264	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.25600	2.34200	3.81206	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.19300	0.16300	15.54404	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.43200	0.49200	13.88889	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.79500	0.71800	9.68553	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.03400	0.04700	38.23529	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.76300	1.67400	5.04821	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.76100	2.67100	3.25969	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.76100	3.67100	2.39298	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.18900	8.27900	1.09904	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.18900	6.27900	1.45419	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.19000	4.28000	2.14797	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.20700	2.29300	3.89669	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.20700	0.17600	14.97585	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.39600	0.45500	14.89899	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.83900	0.76000	9.41597	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.02800	0.03900	39.28571	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.81300	1.72400	4.90899	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.81100	2.72100	3.20171	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.81100	3.72100	2.36158	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.43900	8.52900	1.06648	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.43900	6.52900	1.39773	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.44000	4.53000	2.02703	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.45100	2.53900	3.59037	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.14400	0.12200	15.27778	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.58300	0.65100	11.66381	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.62800	0.55800	11.14650	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.06700	0.08700	29.85075	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.56500	1.47600	5.68690	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.56100	2.47200	3.47520	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.56100	3.47100	2.52738	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.28900	8.37900	1.08578	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.28900	6.37900	1.43107	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.29000	4.38000	2.09790	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.30400	2.39100	3.77604	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.17900	0.15200	15.08380	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.46800	0.53100	13.46154	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.75200	0.67600	10.10638	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.04100	0.05500	34.14634	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.71400	1.62500	5.19253	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.71100	2.62100	3.31981	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.71100	3.62100	2.42522	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.48900	8.57900	1.06020	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.48900	6.57900	1.38696	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.49000	4.58000	2.00445	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.50000	2.58800	3.52000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/02/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.13400	0.11300	15.67164	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.62300	0.69200	11.07544	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.59000	0.52100	11.69492	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.07900	0.10000	26.58228	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.51500	1.42600	5.87459	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.51100	2.42200	3.54440	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.51100	3.42100	2.56337	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.80330	6.71460	1.30378	6.69900	6.6990	530
02/02/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.32500	0.28900	11.07692	0.00000	0.0000	0
02/02/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.42900	0.48100	12.12121	0.00000	0.0000	0

Future Open Interest

396,016

Option Open Interest

437,230

Total

833,246