



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/03/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.72020	7.68480	0.45854	7.74050	7.6750	235,244
01/03/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	8.78000	8.81500	0.39863	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	6.78000	6.81500	0.51622	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.53000	8.56500	0.41032	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.53000	6.56500	0.53599	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.53900	0.57100	5.93692	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.47800	0.44200	7.53138	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.47000	1.43500	2.38095	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.47000	2.43500	1.41700	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.47000	3.43500	1.00865	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.28000	8.31500	0.42271	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.72200	0.68600	4.98615	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	9,671
01/03/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.72000	1.68500	2.03488	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.72000	2.68500	1.28676	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.72000	3.68500	0.94086	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.33000	8.36500	0.42017	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.33000	6.36500	0.55292	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.67000	3.63500	0.95368	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.43000	8.46500	0.41518	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.43000	4.46500	0.79007	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.57400	0.53800	6.27178	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.57000	1.53500	2.22930	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.57000	3.53500	0.98039	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.73000	8.76500	0.40092	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.73000	6.76500	0.52006	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	8.93000	8.96500	0.39194	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	6.93000	6.96500	0.50505	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.93200	0.96600	3.64807	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	2.07000	2.03500	1.69082	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	3.07000	3.03500	1.14007	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	8.88000	8.91500	0.39414	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	6.88000	6.91500	0.50872	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	8.83000	8.86500	0.39638	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	6.83000	6.86500	0.51245	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.63000	8.66500	0.40556	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.63000	6.66500	0.52790	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.68000	8.71500	0.40323	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.68000	6.71500	0.52395	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.58000	8.61500	0.40793	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.58000	6.61500	0.53191	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.42000	1.38500	2.46479	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.42000	2.38500	1.44628	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.42000	3.38500	1.02339	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.48000	8.51500	0.41274	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.48000	6.51500	0.54012	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.38000	8.41500	0.41766	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.38000	6.41500	0.54859	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	4.88000	4.91500	0.71721	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.62000	3.58500	0.96685	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.49100	0.52200	6.31365	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.52600	0.49000	6.84411	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	5,110
01/03/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.52000	1.48500	2.30263	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.52000	2.48500	1.38889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.52000	3.48500	0.99432	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.63600	0.66900	5.18868	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.38400	0.34800	9.37500	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.37000	1.33500	2.55474	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.37000	2.33500	1.47679	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.37000	3.33500	1.03858	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	1.12000	1.08500	3.12500	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	2.12000	2.08500	1.65094	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	3.12000	3.08500	1.12179	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.29500	0.26100	11.52542	0.00000	0.0000	100

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.27000	1.23500	2.75591	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.27000	2.23500	1.54185	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.27000	3.23500	1.07034	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.68500	0.71800	4.81752	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.33900	0.30400	10.32448	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.32000	2.28500	1.50862	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.32000	3.28500	1.05422	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	1.22000	1.18500	2.86885	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	2.22000	2.18500	1.57658	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	3.22000	3.18500	1.08696	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.33000	5.36500	0.65666	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	1.17000	1.13500	2.99145	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	2.17000	2.13500	1.61290	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	3.17000	3.13500	1.10410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.48000	4.51500	0.78125	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.98100	1.01600	3.56779	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.11200	0.08800	21.42857	0.00000	0.0000	1,097
01/03/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.09200	0.10300	11.95652	0.00000	0.0000	562
01/03/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	1.02000	0.98500	3.43137	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	2.02000	1.98500	1.73267	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	3.02000	2.98500	1.15894	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	4,010
01/03/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.12100	0.13500	11.57025	0.00000	0.0000	100
01/03/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.97000	0.93500	3.60825	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.97000	1.93500	1.77665	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.97000	2.93500	1.17845	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.33000	1.36500	2.63158	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.67200	0.63600	5.35714	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.67000	1.63500	2.09581	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.67000	2.63500	1.31086	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.05800	0.04300	25.86207	0.00000	0.0000	4,000
01/03/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.18800	0.20800	10.63830	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.87100	0.83500	4.13318	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	5,000
01/03/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.87000	1.83500	1.87166	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.87000	2.83500	1.21951	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.18100	1.21500	2.87892	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.82100	0.78500	4.38490	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	670
01/03/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.82000	1.78500	1.92308	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.77100	0.73500	4.66926	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
01/03/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.77000	1.73500	1.97740	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.77000	2.73500	1.26354	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.38000	5.41500	0.65056	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.38000	4.41500	0.79909	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.62300	0.58700	5.77849	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.62000	1.58500	2.16049	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.62000	2.58500	1.33588	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.28000	4.31500	0.81776	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.43000	0.39500	8.13953	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.68000	7.71500	0.45573	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.32000	1.28500	2.65152	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.82000	2.78500	1.24113	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.32000	4.28500	0.81019	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	7.93000	7.96500	0.44136	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	4.93000	4.96500	0.70994	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	1.07000	1.03500	3.27103	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.57000	2.53500	1.36187	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	4.07000	4.03500	0.85995	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.25300	0.22000	13.04348	0.00000	0.0000	8,029
01/03/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	200
01/03/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
01/03/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.43000	1.46500	2.44755	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.53000	4.56500	0.77263	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.21400	0.18200	14.95327	0.00000	0.0000	15,890
01/03/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.17700	0.14700	16.94915	0.00000	0.0000	228
01/03/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.05700	0.06200	8.77193	0.00000	0.0000	220
01/03/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	1.83000	1.86500	1.91257	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.73000	1.76500	2.02312	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.14300	0.11600	18.88112	0.00000	0.0000	279
01/03/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.04600	0.03300	28.26087	0.00000	0.0000	5,000
01/03/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.22600	0.24800	9.73451	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.73000	4.76500	0.73996	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	5,000
01/03/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.35300	0.38000	7.64873	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	4.98000	5.01500	0.70281	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.58700	0.61900	5.45145	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.63000	4.66500	0.75594	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	1.93000	1.96500	1.81347	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.03700	0.02600	29.72973	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.26700	0.29100	8.98876	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.68000	4.71500	0.74786	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	40
01/03/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.30900	0.33500	8.41424	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	279
01/03/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.44400	0.47400	6.75676	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	4.78000	4.81500	0.73222	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.38000	2.41500	1.47059	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.28000	2.31500	1.53509	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.18000	2.21500	1.60550	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.39800	0.42700	7.28643	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.18000	5.21500	0.67568	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.48000	2.51500	1.41129	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	15,890
01/03/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.78300	0.81700	4.34227	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.13000	5.16500	0.68226	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.73400	0.76700	4.49591	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.23000	5.26500	0.66922	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.83200	0.86600	4.08654	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.28000	5.31500	0.66288	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.68000	2.71500	1.30597	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.58000	2.61500	1.35659	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1
01/03/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.88200	0.91600	3.85488	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.43000	5.46500	0.64457	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.03100	1.06600	3.39476	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	5.93000	5.96500	0.59022	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.28000	1.31500	2.73438	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.53000	5.56500	0.63291	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	2.83000	2.86500	1.23675	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.13100	1.16500	3.00619	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	5.88000	5.91500	0.59524	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.63000	5.66500	0.62167	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	2.93000	2.96500	1.19454	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.23100	1.26500	2.76198	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.48000	5.51500	0.63869	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	2.78000	2.81500	1.25899	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.08100	1.11600	3.23774	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	5.78000	5.81500	0.60554	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.58000	1.61500	2.21519	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.68000	1.71500	2.08333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.08000	6.11500	0.57566	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	1.88000	1.91500	1.86170	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.28000	6.31500	0.55732	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.18000	4.21500	0.83732	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.08000	2.11500	1.68269	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.43000	6.46500	0.54432	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.33000	4.36500	0.80831	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.23000	4.26500	0.82742	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.18000	6.21500	0.56634	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.08000	4.11500	0.85784	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	3.98000	4.01500	0.87940	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	1.98000	2.01500	1.76768	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.23000	6.26500	0.56180	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.13000	4.16500	0.84746	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.03000	4.06500	0.86849	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	3.93000	3.96500	0.89059	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	3.83000	3.86500	0.91384	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.58000	5.61500	0.62724	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	2.88000	2.91500	1.21528	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.38000	1.41500	2.53623	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.68000	5.71500	0.61620	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.18000	3.21500	1.10063	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.08000	3.11500	1.13636	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	2.98000	3.01500	1.17450	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.48000	1.51500	2.36486	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.73000	5.76500	0.61082	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.03000	3.06500	1.15512	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.53000	1.56500	2.28758	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	5.83000	5.86500	0.60034	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.73000	3.76500	0.93834	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.63000	3.66500	0.96419	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.53000	3.56500	0.99150	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.43000	3.46500	1.02041	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
01/03/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.33000	3.36500	1.05105	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.23000	3.26500	1.08359	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.13000	3.16500	1.11821	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.63000	1.66500	2.14724	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	5.98000	6.01500	0.58528	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	3.88000	3.91500	0.90206	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	3.78000	3.81500	0.92593	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.68000	3.71500	0.95109	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.58000	3.61500	0.97765	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.48000	3.51500	1.00575	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.38000	3.41500	1.03550	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	1.78000	1.81500	1.96629	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	4.83000	4.86500	0.72464	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.73000	2.76500	1.28205	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.63000	2.66500	1.33080	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.53000	2.56500	1.38340	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.43000	2.46500	1.44033	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.33000	2.36500	1.50215	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.23000	2.26500	1.56951	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.03000	2.06500	1.72414	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
01/03/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.58000	4.61500	0.76419	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
01/03/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.13000	2.16500	1.64319	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.72000	3.75500	0.94086	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.28000	3.31500	1.06707	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	7.88000	7.91500	0.44416	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	4.12000	4.08500	0.84951	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	7.83000	7.86500	0.44700	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	4.17000	4.13500	0.83933	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	7.98000	8.01500	0.43860	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	4.02000	3.98500	0.87065	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.08000	8.11500	0.43317	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.07300	0.05500	24.65753	0.00000	0.0000	350
01/03/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.15300	0.17000	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.92100	0.88500	3.90879	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	12,000
01/03/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.92000	1.88500	1.82292	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.92000	2.88500	1.19863	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.92000	3.88500	0.89286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.13000	8.16500	0.43050	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.13000	6.16500	0.57096	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.87000	3.83500	0.90439	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.18000	8.21500	0.42787	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.82000	3.78500	0.91623	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.73000	7.76500	0.45278	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.27000	4.23500	0.81967	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	7.78000	7.81500	0.44987	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	4.22000	4.18500	0.82938	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.03000	8.06500	0.43587	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.03000	6.06500	0.58043	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.97000	3.93500	0.88161	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.23000	8.26500	0.42527	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.77000	3.73500	0.92838	0.00000	0.0000	0
01/03/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.85530	7.81900	0.46211	7.84410	7.8205	52,737
01/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.14100	0.13100	7.09220	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.68600	0.71200	3.79009	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.29500	8.33100	0.43400	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.29500	6.33100	0.57188	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.70500	3.66900	0.97166	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.34500	8.38100	0.43140	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.34500	6.38100	0.56738	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.65500	3.61900	0.98495	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.44500	8.48100	0.42629	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	8.74500	8.78100	0.41166	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	8.94500	8.98100	0.40246	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	6.94500	6.98100	0.51836	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	2.95100	2.98600	1.18604	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	8.89500	8.93100	0.40472	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	6.89500	6.93100	0.52212	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	2.90100	2.93700	1.24095	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	2.10700	2.07000	1.75605	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	3.10500	3.06900	1.15942	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	8.84500	8.88100	0.40701	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	6.84500	6.88100	0.52593	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.64500	8.68100	0.41643	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.69500	8.73100	0.41403	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.59500	8.63100	0.41885	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.59500	6.63100	0.54587	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.52900	0.50100	5.29301	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.12400	0.13200	6.45161	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.41200	1.37600	2.54958	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.40600	2.37000	1.49626	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.40500	3.36900	1.05727	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.49500	8.53100	0.42378	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.49500	6.53100	0.55427	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.51100	1.47400	2.44871	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.50600	2.47000	1.43655	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.50500	3.46900	1.02710	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.39500	8.43100	0.42883	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.67600	0.64500	4.58580	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.61000	1.57300	2.29814	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.25	P	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
01/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.60500	3.56900	0.99861	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.44500	6.48100	0.55857	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	4.94500	4.98100	0.72801	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.16100	0.15000	6.83230	0.00000	0.0000	140
01/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.60600	0.63100	4.12541	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.63800	0.60700	4.85893	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.08300	0.08800	6.02410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.56000	1.52400	2.30769	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.55600	2.51900	1.44757	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.55500	3.51900	1.01266	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.13200	0.12300	6.81818	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.72700	0.75400	3.71389	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.98400	1.01400	3.04878	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	6.74500	6.78100	0.53373	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.69500	6.73100	0.53771	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.69700	3.73200	0.94671	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.64500	6.68100	0.54176	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.09500	0.08800	7.36842	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.94000	0.96900	3.08511	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	1.16700	1.13100	3.08483	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	2.15700	2.12000	1.71535	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	3.15500	3.11900	1.14105	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.12300	0.11500	6.50407	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.76800	0.79600	3.64583	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.49500	0.46900	5.25253	0.00000	0.0000	100
01/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.14000	0.15000	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.35600	2.32000	1.52801	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.35500	3.31900	1.07303	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.19500	5.23100	0.69297	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.19600	4.23200	0.85796	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.19900	3.23400	1.09409	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.11500	0.10700	6.95652	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.81000	0.83800	3.45679	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.46300	0.43700	5.61555	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.15800	0.16800	6.32911	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.31400	1.27700	2.81583	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.30600	2.27000	1.56114	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.30500	3.26900	1.08926	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.24500	5.28100	0.68637	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.24600	4.28200	0.84786	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.24900	3.28400	1.07725	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.10800	0.10000	7.40741	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.85300	0.88100	3.28253	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.26500	1.22800	2.92490	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	2.25600	2.22000	1.59574	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	3.25500	3.21900	1.10599	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.29500	5.33100	0.67989	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.29800	3.33400	1.09157	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.89600	0.92500	3.23661	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	1.21600	1.18000	2.96053	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	2.20600	2.17000	1.63191	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	3.20500	3.16900	1.12324	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.44500	5.48100	0.66116	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.44600	4.48200	0.80972	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.44700	3.48300	1.04439	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.02900	1.05900	2.91545	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.32300	0.30200	6.50155	0.00000	0.0000	21,795
01/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.26800	0.28300	5.59701	0.00000	0.0000	200
01/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	1.07000	1.03400	3.36449	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	2.05700	2.02100	1.75012	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	3.05500	3.01900	1.17840	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.29900	0.28100	6.02007	0.00000	0.0000	450
01/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.29400	0.31200	6.12245	0.00000	0.0000	430
01/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	1.02200	0.98700	3.42466	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	2.00700	1.97100	1.79372	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	3.00500	2.96900	1.19800	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.54500	5.58100	0.64923	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.54700	3.58300	1.01494	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.11900	1.15000	2.77033	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.27900	0.26200	6.09319	0.00000	0.0000	55
01/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.32400	0.34300	5.86420	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.97600	0.94200	3.48361	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.95700	1.92100	1.83955	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.95500	2.91900	1.21827	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.64500	5.68100	0.63773	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.64700	3.68300	0.98711	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	5.84500	5.88100	0.61591	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	4.84500	4.88100	0.74303	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	3.84600	3.88200	0.93604	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	2.85200	2.88700	1.22721	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	5.79500	5.83100	0.62123	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	4.79500	4.83100	0.75078	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	3.79600	3.83200	0.94837	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.75700	0.72500	4.22721	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.70900	1.67200	2.16501	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.70600	2.66900	1.36733	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	5.74500	5.78100	0.62663	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	3.74600	3.78200	0.96103	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	2.75300	2.78800	1.27134	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.30400	1.33500	2.37730	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.21200	0.19800	6.60377	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.45700	0.47900	4.81400	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.79900	0.76600	4.13016	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	200
01/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.75900	1.72200	2.10347	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.75600	2.71900	1.34253	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.59500	5.63100	0.64343	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.59700	3.63300	1.00083	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.26100	0.24500	6.13027	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.35600	0.37600	5.61798	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.93000	0.89600	3.65591	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.90800	1.87100	1.93920	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.90500	2.86900	1.23924	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.49500	5.53100	0.65514	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.49600	4.53200	0.80071	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.49700	3.53300	1.02945	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.16500	1.19600	2.66094	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.07400	1.10400	2.79330	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.14500	5.18100	0.69971	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.14600	4.18200	0.86831	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.21100	1.24200	2.55987	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.88600	0.85200	3.83747	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.85800	1.82200	1.93757	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.34500	5.38100	0.67353	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.34800	3.38400	1.07527	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	21,795
01/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.39700	1.43000	2.36220	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.71600	0.68500	4.32961	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.06100	0.06600	8.19672	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.65900	1.62300	2.16998	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.65600	2.61900	1.39307	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	3.99600	4.03200	0.90090	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.44500	1.47700	2.21453	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.25700	1.28900	2.54574	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.60000	0.57100	4.83333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.64500	7.68100	0.47090	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.14500	6.18100	0.58584	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.64600	4.68100	0.75334	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.14900	3.18500	1.14322	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.36300	1.32700	2.64123	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.85600	2.81900	1.29552	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.35500	4.31900	0.82664	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	7.89500	7.93100	0.45598	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.39500	6.43100	0.56294	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.39800	3.43300	1.03002	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.17200	0.16100	6.39535	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.56700	0.59200	4.40917	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	1.11900	1.08200	3.30652	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.60600	2.56900	1.41980	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	4.10500	4.06900	0.87698	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.49200	1.52400	2.14477	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.43200	0.40700	5.78704	0.00000	0.0000	390
01/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.17700	0.18800	6.21469	0.00000	0.0000	130
01/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.39600	4.43200	0.81893	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	21,978
01/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.04600	4.08200	0.88977	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	21,978
01/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.35000	1.38200	2.37037	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.54000	1.57200	2.07792	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.40300	0.37900	5.95533	0.00000	0.0000	100
01/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.19800	0.21000	6.06061	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.34600	4.38200	0.82835	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	1.78000	1.81300	1.85393	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.03800	0.03500	7.89474	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.68300	1.71600	1.96078	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.37500	0.35200	6.13333	0.00000	0.0000	600
01/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.22000	0.23300	5.90909	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	1.82800	1.86100	1.80525	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.73100	1.76500	1.96418	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.63500	1.66800	2.01835	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.34800	0.32600	6.32184	0.00000	0.0000	33
01/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.24300	0.25700	5.76132	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.69500	4.73100	0.76677	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.19800	0.18500	6.56566	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.49300	0.51600	4.66531	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	4.89500	4.93100	0.73544	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	2.80200	2.83800	1.28480	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.70400	2.73900	1.29438	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.60500	2.64000	1.34357	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.15000	0.14000	6.66667	0.00000	0.0000	1,900
01/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.64500	0.67100	4.03101	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	4.74500	4.78100	0.75869	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.65500	2.68900	1.28060	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.55600	2.59100	1.36933	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.18500	0.17200	7.02703	0.00000	0.0000	135
01/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.53000	0.55300	4.33962	0.00000	0.0000	6
01/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.59600	4.63100	0.76153	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.50700	2.54200	1.39609	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.40900	2.44400	1.45289	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.31200	2.34600	1.47059	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.21500	2.24900	1.53499	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.11800	2.15200	1.60529	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.02200	2.05500	1.63205	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	1.92500	1.95900	1.76623	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.22700	0.21300	6.16740	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.42200	0.44400	5.21327	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	26,596

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.29600	4.33200	0.83799	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	26,596
01/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.58700	1.62000	2.07940	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.54600	4.58200	0.79190	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.45800	2.49300	1.42392	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.36100	2.39500	1.44007	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.26300	2.29700	1.50243	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.07000	2.10400	1.64251	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	1.97400	2.00700	1.67173	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	1.87600	1.91000	1.81237	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.24300	0.22800	6.17284	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.38800	0.40900	5.41237	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.16700	2.20000	1.52284	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	7.84500	7.88100	0.45889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	4.15500	4.11900	0.86643	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	5.89500	5.93100	0.61069	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	3.89600	3.93200	0.92402	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	7.94500	7.98100	0.45312	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	5.94500	5.98100	0.60555	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	3.94600	3.98200	0.91232	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	4.05500	4.01900	0.88779	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.09500	8.13100	0.44472	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.09500	6.13100	0.59065	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.09600	4.13200	0.87891	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.90500	3.86900	0.92190	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	7.99500	8.03100	0.45028	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	5.99500	6.03100	0.60050	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	4.00500	3.96900	0.89888	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.64500	9.68100	0.37325	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.04500	8.08100	0.44748	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.04500	6.08100	0.59553	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.95500	3.91900	0.91024	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.14500	8.18100	0.44199	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.85500	3.81900	0.93385	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.19500	8.23100	0.43929	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.19500	6.23100	0.58111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.84200	0.80900	3.91924	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.80800	1.77200	1.99115	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.80600	2.76900	1.31860	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.80500	3.76900	0.94612	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	7.74500	7.78100	0.46482	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	4.25500	4.21900	0.84606	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	7.79500	7.83100	0.46183	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	4.20500	4.16900	0.85612	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.24500	8.28100	0.43663	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.24500	6.28100	0.57646	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.75500	3.71900	0.95872	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.56400	0.53500	5.14184	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.10900	0.11600	6.42202	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.99070	7.95330	0.46804	0.00000	0.0000	7,007
01/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.86000	7.89800	0.48346	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.86400	5.90100	0.63097	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.88700	3.92400	0.95189	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.09600	0.09300	3.12500	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	1.95500	1.99000	1.79028	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.19100	1.15500	3.02267	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.05000	0.05200	4.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.14700	2.11000	1.72333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.14200	3.10500	1.17759	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.14100	4.10300	0.91765	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.81000	7.84800	0.48656	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.81500	5.85100	0.61909	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.83800	3.87500	0.96404	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.90800	1.94300	1.83438	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.51900	0.49900	3.85356	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.32800	0.34600	5.48780	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.23600	1.20100	2.83172	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.19700	2.15900	1.72963	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.19200	3.15500	1.15915	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.19100	4.15300	0.90670	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.49400	0.47400	4.04858	0.00000	0.0000	509
01/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.35300	0.37100	5.09915	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	7.91000	7.94800	0.48040	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	5.91400	5.95100	0.62563	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	3.93600	3.97300	0.94004	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.00200	2.03800	1.79820	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.47000	0.45100	4.04255	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.37900	0.39800	5.01319	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	1.14600	1.11100	3.05410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	2.09800	2.06000	1.81125	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	3.09200	3.05500	1.19664	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	4.09100	4.05400	0.90442	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	7.96000	7.99800	0.47739	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	5.96400	6.00100	0.62039	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	3.98600	4.02300	0.92825	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.09000	0.08800	2.22222	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.04900	2.08500	1.75695	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.44700	0.42900	4.02685	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.40600	0.42600	4.92611	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	1.10100	1.06600	3.17893	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	2.04800	2.01100	1.80664	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	3.04200	3.00500	1.21631	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	4.04100	4.00400	0.91561	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.06000	8.09800	0.47146	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.06400	6.10000	0.59367	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.08400	4.12000	0.88149	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.14300	2.17800	1.63322	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.40600	0.39100	3.69458	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.46500	0.48800	4.94624	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	1.01600	0.98500	3.05118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.07500	0.08200	9.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.95000	1.91300	1.89744	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.94300	2.90500	1.29120	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.94100	3.90400	0.93885	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.11000	8.14800	0.46856	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.11300	6.15000	0.60527	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.13300	4.16900	0.87104	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.19000	2.22600	1.64384	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.38700	0.37300	3.61757	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.49600	0.52000	4.83871	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.97600	0.94500	3.17623	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.90100	1.86400	1.94634	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.89300	2.85500	1.31352	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.89100	3.85400	0.95091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.16000	8.19800	0.46569	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.16300	6.20000	0.60036	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.18200	4.21800	0.86083	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.23700	2.27300	1.60930	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.37000	0.35700	3.51351	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.52900	0.55400	4.72590	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.93700	0.90700	3.20171	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.85200	1.81500	1.99784	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.84300	2.80500	1.33662	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.84100	3.80400	0.96329	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.31000	8.34800	0.45728	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.31300	6.35000	0.58609	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.32900	4.36500	0.83160	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.38000	2.41500	1.47059	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.82500	0.79700	3.39394	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.13400	0.14400	7.46269	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.70700	1.67000	2.16755	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.69400	2.65600	1.41054	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.69100	3.65400	1.00244	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.26000	8.29800	0.46005	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.26300	6.30000	0.59077	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.28000	4.31600	0.84112	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.07300	0.07100	2.73973	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.33200	2.36800	1.54374	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.33800	0.32600	3.55030	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.59700	0.62300	4.35511	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.86100	0.83300	3.25203	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.75500	1.71900	2.05128	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.74300	2.70600	1.34889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.74100	3.70400	0.98904	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.40900	8.44700	0.45190	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.41200	6.44900	0.57704	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.42700	4.46400	0.83578	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.47500	2.51100	1.45455	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.29500	0.28500	3.38983	0.00000	0.0000	585
01/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.70400	0.73200	3.97727	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.75600	0.72900	3.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.16500	0.17600	6.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.61100	1.57400	2.29671	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.59400	2.55700	1.42637	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.59100	3.55400	1.03035	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.32300	0.31100	3.71517	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.63200	0.65800	4.11392	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.71000	7.74800	0.49287	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.71500	5.75200	0.64742	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.73900	3.77600	0.98957	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.10600	0.10300	2.83019	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.81500	1.85000	1.92837	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.57200	0.55000	3.84615	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.28100	0.29700	5.69395	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.32800	1.29200	2.71084	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.29600	2.25900	1.61150	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.29200	3.25400	1.15431	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.29100	4.25300	0.88557	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.76000	7.79800	0.48969	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.76500	5.80100	0.62446	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.78800	3.82500	0.97677	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.10300	0.10000	2.91262	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.86200	1.89700	1.87970	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.54500	0.52400	3.85321	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.30400	0.32100	5.59211	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.28200	1.24600	2.80811	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.24600	2.20900	1.64737	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.24200	3.20400	1.17212	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.24100	4.20300	0.89602	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.01000	8.04800	0.47441	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.01400	6.05000	0.59860	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.03500	4.07100	0.89219	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.09700	2.13200	1.66905	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.42500	0.40900	3.76471	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.43400	0.45600	5.06912	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	1.05700	1.02500	3.02744	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.99900	1.96200	1.85093	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.99200	2.95500	1.23663	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.99100	3.95400	0.92709	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.21000	8.24800	0.46285	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.21300	6.25000	0.59553	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.23100	4.26700	0.85086	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.28500	2.32000	1.53173	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.35400	0.34100	3.67232	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.56300	0.58800	4.44050	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.89900	0.86900	3.33704	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.10800	0.11600	7.40741	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.80400	1.76700	2.05100	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.79300	2.75600	1.32474	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.79100	3.75400	0.97600	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.36000	8.39700	0.44258	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.36200	6.40000	0.59730	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.37800	4.41400	0.82229	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.42700	2.46300	1.48331	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.30900	0.29800	3.55987	0.00000	0.0000	3,000
01/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.66800	0.69500	4.04192	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.79000	0.76300	3.41772	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.14900	0.16000	7.38255	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.65900	1.62200	2.23026	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.64400	2.60600	1.43722	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.64100	3.60400	1.01620	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.14100	0.13600	3.54610	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.45000	1.48300	2.27586	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.15800	0.15200	3.79747	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.31700	1.34900	2.42976	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.81800	0.84600	3.42298	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.25900	0.24900	3.86100	0.00000	0.0000	500
01/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.93600	0.96600	3.20513	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.22700	0.21900	3.52423	0.00000	0.0000	3,000
01/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.16400	0.15800	3.65854	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.27300	1.30500	2.51375	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.17700	0.17100	3.38983	0.00000	0.0000	0
01/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.18600	1.21800	2.69815	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	8.12560	8.08690	0.47627	0.00000	0.0000	673
01/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.83600	7.87400	0.48494	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.85300	5.89100	0.64924	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.88900	3.92600	0.95140	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.16800	0.16300	2.97619	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	1.99200	2.02600	1.70683	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.61200	0.59300	3.10458	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.43600	0.45600	4.58716	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.26400	1.23000	2.68987	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.08800	0.09300	5.68182	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.18900	2.15000	1.78164	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.18000	3.14100	1.22642	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.17600	4.13800	0.90996	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.39500	0.38300	3.03797	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.81900	0.84600	3.29670	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	7.88600	7.92400	0.48187	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	5.90300	5.94000	0.62680	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	3.93800	3.97500	0.93956	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.16400	0.15900	3.04878	0.00000	0.0000	300
01/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.03800	2.07200	1.66830	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.22200	1.18800	2.78232	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09600	0.10100	5.20833	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	2.14000	2.10100	1.82243	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	3.13000	3.09200	1.21406	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	4.12600	4.08800	0.92099	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	7.93500	7.97300	0.47889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	5.95200	5.99000	0.63844	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06300	0.06100	3.17460	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	3.98700	4.02400	0.92802	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.16000	0.15500	3.12500	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.08400	2.11800	1.63148	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.56600	0.54900	3.00353	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.49000	0.51200	4.48980	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	1.18000	1.14700	2.79661	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10400	0.11000	5.76923	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	2.09100	2.05200	1.86514	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	3.08100	3.04200	1.26582	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	4.07600	4.03800	0.93229	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	7.98500	8.02300	0.47589	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.00200	6.04000	0.63312	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.06200	0.06000	3.22581	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.03600	4.07300	0.91675	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.15600	0.15200	2.56410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.13000	2.16500	1.64319	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.54400	0.52800	2.94118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.51800	0.54100	4.44015	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	1.13900	1.10700	2.80948	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11300	0.12000	6.19469	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	2.04100	2.00200	1.91083	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	3.03100	2.99200	1.28670	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	4.02700	3.98800	0.96846	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.58800	0.57100	2.89116	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.46200	0.48400	4.76190	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.15	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
01/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.03500	8.07300	0.47293	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.05100	6.08900	0.62800	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.08400	4.12200	0.93046	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.15100	0.14700	2.64901	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.17500	2.21000	1.60920	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.52500	0.50900	3.04762	0.00000	0.0000	4,400
01/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.54900	0.57200	4.18944	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	1.10100	1.07000	2.81562	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.12500	0.13300	6.40000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.99300	1.95400	1.95685	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.98100	2.94300	1.27474	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.97700	3.93800	0.98064	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.08500	8.12200	0.45764	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.10000	6.13800	0.62295	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.13300	4.17000	0.89523	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.14700	0.14300	2.72109	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.22100	2.25600	1.57587	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.50600	0.49100	2.96443	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.58000	0.60400	4.13793	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	1.06400	1.03400	2.81955	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.13800	0.14700	6.52174	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.94500	1.90700	1.95373	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.93200	2.89300	1.33015	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.92700	3.88800	0.99312	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.13400	8.17200	0.46717	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.15000	6.18800	0.61789	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.18200	4.21900	0.88474	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.14300	0.13900	2.79720	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.26700	2.30200	1.54389	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.48800	0.47400	2.86885	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.61200	0.63700	4.08497	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	1.02800	0.99800	2.91829	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.15200	0.16100	5.92105	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.89800	1.85900	2.05479	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.88200	2.84300	1.35323	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.87700	3.83800	1.00593	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.33300	8.37100	0.45602	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.34700	6.38500	0.59871	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.37700	4.41400	0.84533	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.12900	0.12500	3.10078	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.45300	2.48800	1.42682	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.42300	0.41100	2.83688	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.74700	0.77400	3.61446	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.89100	0.86500	2.91807	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.21500	0.22800	6.04651	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.71000	1.67200	2.22222	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.68300	2.64500	1.41633	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.67800	3.63900	1.06036	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.28300	8.32100	0.45877	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.29800	6.33600	0.60337	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.32800	4.36500	0.85490	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.13200	0.12800	3.03030	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.40600	2.44100	1.45470	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.43900	0.42600	2.96128	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.71300	0.73900	3.64656	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.92400	0.89700	2.92208	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.19800	0.21000	6.06061	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.75600	1.71800	2.16401	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.73300	2.69400	1.42700	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.72700	3.68900	1.01959	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.38100	0.37000	2.88714	0.00000	0.0000	117

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.85500	0.88300	3.27485	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.38300	8.42100	0.45330	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.39700	6.43500	0.59403	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.05200	0.05000	3.84615	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.42600	4.46300	0.83597	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.12500	0.12200	2.40000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.49900	2.53500	1.44058	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.40900	0.39700	2.93399	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.78300	0.81000	3.44828	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.85900	0.83400	2.91036	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.23300	0.24700	6.00858	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.66300	1.62600	2.22489	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.63400	2.59500	1.48064	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.62800	3.58900	1.07497	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.47100	0.45700	2.97240	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.64500	0.67000	3.87597	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.73600	7.77400	0.49121	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.75400	5.79200	0.66041	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06800	0.06600	2.94118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.79200	3.82900	0.97574	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.17700	0.17200	2.82486	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.90100	1.93500	1.78853	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.66100	0.64100	3.02572	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.38500	0.40400	4.93506	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.34900	1.31500	2.52039	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07300	0.07800	6.84932	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.28800	2.24900	1.70455	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.27900	3.24100	1.15889	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.27600	4.23700	0.91207	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.78600	7.82400	0.48806	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.80400	5.84100	0.63749	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06700	0.06500	2.98507	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.84100	3.87800	0.96329	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.17300	0.16800	2.89017	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	1.94700	1.98100	1.74628	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.63600	0.61700	2.98742	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.41000	0.43000	4.87805	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.30600	1.27200	2.60337	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.23800	2.19900	1.74263	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.23000	3.19100	1.20743	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.22600	4.18700	0.92286	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.18400	8.22200	0.46432	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.19900	6.23700	0.61300	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.23000	4.26800	0.89835	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.13900	0.13600	2.15827	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.31300	2.34900	1.55642	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.99200	0.96300	2.92339	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.16600	0.17600	6.02410	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.85000	1.81200	2.05405	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.83200	2.79400	1.34181	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.82700	3.78800	1.01907	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.23400	8.27200	0.46150	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.24900	6.28600	0.59209	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.27900	4.31600	0.86469	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.13600	0.13200	2.94118	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.36000	2.39500	1.48305	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.45400	0.44100	2.86344	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.67800	0.70400	3.83481	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.95800	0.93000	2.92276	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.18200	0.19300	6.04396	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.80300	1.76500	2.10760	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.78300	2.74400	1.40137	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.77700	3.73900	1.00609	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	6.94200	6.98000	0.54739	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	4.96500	5.00200	0.74522	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.09500	0.09300	2.10526	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.01900	3.05600	1.22557	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.28300	0.27500	2.82686	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.20700	1.23800	2.56835	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	5.07600	5.03700	0.76832	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.24800	1.27900	2.48397	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.27400	0.26600	2.91971	0.00000	0.0000	330
01/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.21500	0.20900	2.79070	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.58900	1.62200	2.07678	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.25700	0.25000	2.72374	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.33100	1.36300	2.40421	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.20900	0.20300	2.87081	0.00000	0.0000	0
01/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.63300	1.66600	2.02082	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15			Foreign Exchange Future	11.71490	11.46730	2.11355	11.66900	11.4290	16,521
01/03/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.28500	10.53300	2.41128	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.28500	8.53300	2.99336	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.28500	6.53300	3.94590	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.28500	4.53300	5.78763	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.28500	2.53300	10.85339	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.28700	1.53400	19.19192	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.05100	0.01600	68.62745	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.33600	0.54900	63.39286	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.72300	0.48400	33.05671	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.00800	0.01700	112.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	1.71500	1.46700	14.46064	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.43500	10.68300	2.37662	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.43500	8.68300	2.94013	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.43500	6.68300	3.85392	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.15	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
01/03/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.43500	4.68300	5.59188	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.43500	2.68300	10.18480	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.43600	1.68400	17.27019	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.03000	0.00900	70.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.46500	0.69200	48.81720	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.58000	0.34900	39.82759	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.01500	0.03200	113.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.56500	1.31800	15.78275	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.38500	10.63300	2.38806	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.38500	8.63300	2.95766	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.38500	6.63300	3.88410	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.38500	4.63300	5.65564	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.38500	2.63300	10.39832	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.38700	1.63400	17.80822	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.03600	0.01100	69.44444	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.42100	0.64400	52.96912	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.62700	0.39300	37.32057	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.01200	0.02600	116.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.61500	1.36800	15.29412	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.56500	2.31700	9.66862	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.78500	10.03300	2.53449	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.78500	8.03300	3.18561	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.63500	9.88300	2.57395	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.63500	7.88300	3.24820	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.63500	5.88300	4.40106	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.63500	3.88300	6.82256	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.63600	1.88300	15.09780	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.01500	0.00500	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.65000	0.88800	36.61538	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.39800	0.19200	51.75879	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.03300	0.07500	127.27273	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.36500	1.11800	18.09524	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.36500	2.11700	10.48626	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.48500	9.73300	2.61465	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.48500	7.73300	3.31329	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.48500	5.73300	4.52142	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.48500	3.73300	7.11621	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.48600	1.73300	16.62180	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.02500	0.00800	68.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.51000	0.74100	45.29412	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.53300	0.30700	42.40150	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.01800	0.04000	122.22222	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.51500	1.26800	16.30363	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.51500	2.26700	9.86083	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.53500	9.78300	2.60094	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.53500	7.78300	3.29131	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.53500	5.78300	4.48058	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.53500	3.78300	7.01556	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.53600	1.78300	16.08073	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.02200	0.00600	72.72727	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.55700	0.78900	41.65171	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.48700	0.26700	45.17454	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.02200	0.05000	127.27273	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.46500	1.21800	16.86007	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.46500	2.21700	10.06085	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.40	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
01/03/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.68500	9.93300	2.56066	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.68500	7.93300	3.22707	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.68500	5.93300	4.36236	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.68500	3.93300	6.72999	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.68600	1.93300	14.65006	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.01300	0.00400	69.23077	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.69800	0.93700	34.24069	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.35600	0.15800	55.61798	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.04100	0.09100	121.95122	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.31500	1.06800	18.78327	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.31500	2.06700	10.71274	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.93500	10.18300	2.49623	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.93500	8.18300	3.12539	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	10.08500	10.33300	2.45910	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.08500	8.33300	3.06741	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.33500	10.58300	2.39961	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.33500	8.58300	2.97540	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.33500	6.58300	3.91476	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.33500	4.58300	5.72088	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.33700	1.58400	18.47420	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.04300	0.01300	69.76744	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.37800	0.59600	57.67196	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.67500	0.43800	35.11111	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.01000	0.02100	110.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.66500	1.41700	14.89489	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	10.23500	10.48300	2.42306	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	8.23500	8.48300	3.01154	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	10.18500	10.43300	2.43495	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	8.18500	8.43300	3.02993	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	10.13500	10.38300	2.44697	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	8.13500	8.38300	3.04856	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	10.03500	10.28300	2.47135	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.03500	8.28300	3.08650	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.88500	10.13300	2.50885	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.88500	8.13300	3.14521	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.83500	10.08300	2.52161	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.83500	8.08300	3.16528	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.73500	9.98300	2.54751	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.73500	7.98300	3.20621	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.73500	5.98300	4.32432	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.73500	3.98300	6.63989	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.73600	1.98300	14.22811	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.01100	0.00300	72.72727	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.74600	0.98600	32.17158	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.31500	0.12800	59.36508	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.05000	0.11100	122.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.26600	1.01900	19.51027	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.26500	2.01700	10.94923	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.58500	9.83300	2.58738	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.58500	7.83300	3.26961	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.58500	5.83300	4.44047	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.58500	4.83300	5.40894	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.58500	3.83300	6.91771	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.58500	2.83300	9.59381	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.58600	1.83300	15.57377	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.01800	0.00500	72.22222	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.60300	0.83800	38.97181	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.44200	0.22800	48.41629	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.02700	0.06100	125.92593	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.41500	1.16800	17.45583	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.41500	2.16700	10.26915	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.33500	2.58300	10.62099	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	6.18500	6.43300	4.00970	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	5.18500	5.43300	4.78303	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	4.18500	4.43300	5.92593	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	3.18500	3.43300	7.78650	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	2.18500	2.43300	11.35011	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	11,630
01/03/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.18800	1.43400	20.70707	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.07200	0.02300	68.05556	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.25700	0.45600	77.43191	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.82000	0.57800	29.51220	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.00500	0.01100	120.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	1.81500	1.56700	13.66391	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.93500	6.18300	4.17860	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.93500	5.18300	5.02533	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.93500	4.18300	6.30241	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.93500	3.18300	8.44974	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.93500	2.18300	12.81654	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.94100	1.18500	25.92986	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.17000	0.06100	64.11765	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.10500	0.24400	132.38095	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.06700	0.82100	23.05530	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.06500	1.81700	12.00969	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.03500	6.28300	4.10936	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	5.03500	5.28300	4.92552	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.03500	4.28300	6.14622	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.03500	3.28300	8.17133	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.03500	2.28300	12.18673	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.03900	1.28400	23.58037	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.11900	0.04100	65.54622	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.15400	0.32400	110.38961	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.96800	0.72300	25.30992	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.96500	1.71700	12.62087	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.83500	6.08300	4.25021	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.83500	5.08300	5.12927	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.83500	4.08300	6.46675	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.83500	3.08300	8.74780	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.83600	2.08300	13.45316	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.84300	1.08500	28.70700	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.23800	0.08800	63.02521	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.07300	0.17100	134.24658	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.16600	0.91900	21.18353	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.16500	1.91700	11.45497	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	6.13500	6.38300	4.04238	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	5.13500	5.38300	4.82960	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	4.13500	4.38300	5.99758	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	3.13500	3.38300	7.91069	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	2.13500	2.38300	11.61593	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	1.13800	1.38400	21.61687	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.08500	0.02800	67.05882	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.22000	0.41100	86.81818	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.86900	0.62600	27.96318	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.00400	0.00900	125.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	1.86500	1.61700	13.29759	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	6.23500	6.48300	3.97755	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	5.23500	5.48300	4.73734	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	4.23500	4.48300	5.85596	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	3.23500	3.48300	7.66615	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	2.23500	2.48300	11.09620	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.23800	1.48400	19.87076	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.06000	0.01900	68.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.29500	0.50200	70.16949	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.77100	0.53100	31.12840	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.00600	0.01400	133.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	1.76500	1.51700	14.05099	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.08500	6.33300	4.07560	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	5.08500	5.33300	4.87709	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.08500	4.33300	6.07099	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.08500	3.33300	8.03890	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.08500	2.33300	11.89448	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.08900	1.33400	22.49770	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.10100	0.03400	66.33663	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.18600	0.36700	97.31183	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.91800	0.67400	26.57952	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.00300	0.00700	133.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.91500	1.66700	12.95039	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.98500	6.23300	4.14369	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.98500	5.23300	4.97492	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.98500	4.23300	6.22334	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
01/03/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.98500	3.23300	8.30821	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.98500	2.23300	12.49370	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.99000	1.23500	24.74747	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.14000	0.05000	64.28571	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.12500	0.28300	126.40000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.01700	0.77200	24.09046	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00200	0.00500	150.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.01500	1.76700	12.30769	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.88500	6.13300	4.21410	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.88500	5.13300	5.07677	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.88500	4.13300	6.38353	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.88500	3.13300	8.59619	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.88600	2.13300	13.09650	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.89200	1.13500	27.24215	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.20300	0.07300	64.03941	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.08800	0.20600	134.09091	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.11600	0.87000	22.04301	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.11500	1.86700	11.72577	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.50	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
01/03/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.78500	6.03300	4.28695	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.78500	5.03300	5.18286	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.78500	4.03300	6.55218	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.78500	3.03300	8.90485	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.79400	1.03600	30.47859	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.27500	0.10600	61.45455	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.06000	0.13900	131.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.21600	0.96900	20.31250	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.21500	1.96700	11.19639	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.78600	2.03300	13.82979	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.88500	9.13300	2.79122	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.88500	7.13300	3.60203	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.11500	2.86700	7.96148	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.78500	9.03300	2.82299	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.78500	7.03300	3.65512	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.21500	2.96700	7.71384	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.83500	9.08300	2.80702	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.83500	7.08300	3.62838	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.16500	2.91700	7.83570	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	9.08500	9.33300	2.72977	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	7.08500	7.33300	3.50035	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.91500	2.66700	8.50772	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	9.18500	9.43300	2.70005	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	7.18500	7.43300	3.45164	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	2.81500	2.56700	8.80995	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	9.13500	9.38300	2.71483	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	7.13500	7.38300	3.47582	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	2.86500	2.61700	8.65620	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	9.23500	9.48300	2.68544	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	7.23500	7.48300	3.42778	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	2.76500	2.51700	8.96926	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.38500	9.63300	2.64251	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.38500	7.63300	3.35816	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.38500	5.63300	4.60539	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.38500	3.63300	7.32644	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.61500	2.36700	9.48375	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.43500	9.68300	2.62851	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.43500	7.68300	3.33557	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.43500	5.68300	4.56302	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.43500	3.68300	7.21980	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.33500	9.58300	2.65667	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.33500	7.58300	3.38105	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.33500	5.58300	4.64855	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.33500	3.58300	7.43628	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.66500	2.41700	9.30582	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.63500	8.88300	2.87203	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.63500	6.88300	3.73775	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.63500	4.88300	5.35059	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.63500	2.88300	9.41176	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.36500	3.11700	7.36999	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	3.76500	3.51700	6.58699	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.71500	2.46700	9.13444	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.71500	3.46700	6.67564	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	3.86500	3.61700	6.41656	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.66500	3.41700	6.76671	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.93500	9.18300	2.77560	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.93500	7.18300	3.57606	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.06500	2.81700	8.09135	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.56500	3.31700	6.95652	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.48500	8.73300	2.92280	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.48500	6.73300	3.82421	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.48500	4.73300	5.52954	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.48500	2.73300	9.97988	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.51500	3.26700	7.05548	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.73500	8.98300	2.83915	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.73500	6.98300	3.68226	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.73500	4.98300	5.23759	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.73500	2.98300	9.06764	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.26500	3.01700	7.59571	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.98500	9.23300	2.76016	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.98500	7.23300	3.55047	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.01500	2.76700	8.22554	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.68500	8.93300	2.85550	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.68500	6.93300	3.70980	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.68500	4.93300	5.29349	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.68500	2.93300	9.23650	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.31500	3.06700	7.48115	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	9.03500	9.28300	2.74488	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	7.03500	7.28300	3.52523	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.96500	2.71700	8.36425	0.00000	0.0000	0
01/03/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.91280	11.66000	2.12209	11.88300	11.6685	15,089
01/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.13700	10.39000	2.49581	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.13700	8.39000	3.10925	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.43700	10.69000	2.42407	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.43700	8.69000	2.99870	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.93700	10.19000	2.54604	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.93800	8.19000	3.17460	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.93900	6.19100	4.24314	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.01200	0.00400	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.94900	4.19400	6.20410	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.78700	10.04000	2.58506	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.78800	8.04000	3.23575	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.78900	6.04100	4.35308	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.80100	4.04500	6.41936	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.68700	9.94000	2.61175	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.68800	7.94000	3.27784	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.09100	0.06900	24.17582	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.77800	2.00900	12.99213	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.21000	0.15600	25.71429	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.89700	1.09600	22.18506	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.35100	1.11100	17.76462	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.03800	0.05100	34.21053	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.32000	2.06900	10.81897	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.48700	9.74000	2.66681	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.48800	7.74100	3.37874	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.53700	9.79000	2.65283	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.53800	7.79100	3.35633	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.24100	0.17900	25.72614	0.00000	0.0000	8,032
01/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.77800	0.96900	24.55013	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.66200	0.49700	24.92447	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.19900	0.28700	44.22111	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.49200	1.25000	16.21984	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.02900	0.04000	37.93103	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.46900	2.21700	10.20656	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.98700	10.24000	2.53329	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.98900	6.24100	4.20771	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.01200	0.00400	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.99900	4.24400	6.12653	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.18700	10.44000	2.48356	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.18700	8.44000	3.09027	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.18800	6.44100	4.08856	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.33700	10.59000	2.44752	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.33700	8.59000	3.03466	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.29200	0.21700	25.68493	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.62900	0.80700	28.29889	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.80000	0.61600	23.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.13700	0.20600	50.36496	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.68400	1.43800	14.60808	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.38700	10.64000	2.43574	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.38700	8.64000	3.01657	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.76400	0.58400	23.56021	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.15100	0.22400	48.34437	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.63600	1.39100	14.97555	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.02300	0.03100	34.78261	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.28700	10.54000	2.45941	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.28700	8.54000	3.05297	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.05500	0.03400	38.18182	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.34200	2.57400	9.90606	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.12400	0.09300	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.41100	1.63300	15.73352	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.30700	0.22800	25.73290	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.59400	0.76800	29.29293	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.83700	0.64800	22.58065	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.12400	0.18800	51.61290	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.73200	1.48600	14.20323	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.23700	10.49000	2.47143	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.23800	6.49100	4.05579	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.24600	4.49400	5.84079	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.08700	10.34000	2.50818	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.08800	8.34000	3.11573	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.03700	10.29000	2.52067	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.03800	8.29000	3.13511	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.03900	6.29100	4.17288	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.04800	4.29400	6.07708	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.88700	10.14000	2.55892	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.88800	8.14000	3.19473	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.88900	6.14100	4.27916	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.90000	4.14500	6.28205	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.46000	0.34000	26.08696	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.34700	0.48000	38.32853	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.16600	0.94100	19.29674	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.05300	0.08100	52.83019	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.12300	1.87300	11.77579	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.83700	10.09000	2.57192	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.83800	8.09000	3.21511	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.73700	9.99000	2.59834	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.73800	7.99000	3.25666	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.08700	0.06600	24.13793	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.82400	2.05600	12.71930	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.54000	0.39600	26.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.27700	0.38600	39.35018	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.30400	1.06600	18.25153	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.04100	0.05600	36.58537	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.63700	9.89000	2.62530	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.63800	7.89000	3.29929	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.13900	6.39100	4.10490	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.14100	5.39200	4.88232	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.14700	4.39400	5.95611	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.02500	0.01200	52.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.16200	3.40200	7.59013	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.09400	0.07100	24.46809	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.73100	1.96100	13.28712	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.22000	0.16300	25.90909	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.85700	1.05300	22.87048	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.59900	0.44400	25.87646	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.23600	0.33400	41.52542	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.39800	1.15700	17.23891	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.03500	0.04700	34.28571	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.37000	2.11900	10.59072	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.05200	0.03200	38.46154	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.38900	2.62200	9.75303	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.68800	6.94100	3.78289	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.69300	4.94300	5.32708	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.01500	0.00600	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.70200	3.94600	6.59103	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.33800	0.25100	25.73964	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.52500	0.69100	31.61905	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.91300	0.71500	21.68675	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.10000	0.15500	55.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.58800	6.84100	3.84032	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.14700	0.11000	25.17007	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.23400	1.45000	17.50405	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.37300	0.27700	25.73727	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.46000	0.61700	34.13043	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.99300	0.78700	20.74522	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.08000	0.12700	58.75000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.92600	1.67800	12.87643	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.28800	6.54100	4.02354	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.29000	5.54200	4.76371	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.29600	4.54300	5.74953	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.02100	0.01000	52.38095	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.30800	3.55000	7.31560	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.08400	0.06300	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.87100	2.10300	12.39979	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.19100	0.14200	25.65445	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.97800	1.18200	20.85890	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.51300	0.37600	26.70565	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.30000	0.41600	38.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.25800	1.02400	18.60095	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.04500	0.06400	42.22222	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.22100	1.97100	11.25619	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.43500	0.32300	25.74713	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.37200	0.51300	37.90323	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.12100	0.90100	19.62533	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.05800	0.09100	56.89655	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.07300	1.82400	12.01158	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.73900	5.99100	4.39101	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.74300	4.99300	5.27093	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.12900	0.09700	24.80620	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.36600	1.58700	16.17862	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.32200	0.23900	25.77640	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.55900	0.72900	30.41145	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.78000	1.53400	13.82022	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.01700	0.02400	41.17647	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.63800	6.89100	3.81139	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.64300	4.89300	5.38445	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.01600	0.00600	62.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.65300	3.89600	6.65207	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.06300	0.04100	34.92063	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.20000	2.43100	10.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.14100	0.10500	25.53191	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.27800	1.49500	16.97966	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.35500	0.26400	25.63380	0.00000	0.0000	28
01/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.49200	0.65400	32.92683	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.95200	0.75100	21.11345	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.08900	0.14100	58.42697	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.87800	1.63000	13.20554	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.53800	6.79100	3.86968	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.54000	5.79200	4.54874	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.54400	4.79300	5.47975	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.01700	0.00700	58.82353	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.55400	3.79700	6.83737	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.15300	0.11400	25.49020	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.19000	1.40400	17.98319	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.39200	0.29200	25.51020	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.42900	0.58200	35.66434	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.03400	0.82400	20.30948	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.07100	0.11400	60.56338	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.97500	1.72700	12.55696	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01200	0.01700	41.66667	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.16000	0.11900	25.62500	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.14700	1.35900	18.48300	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.41100	0.30700	25.30414	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.39800	0.54700	37.43719	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.02400	1.77500	12.30237	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.33800	6.59100	3.99180	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.34000	5.59200	4.71910	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.34500	4.59300	5.70771	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.02100	0.00900	57.14286	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.35800	3.59900	7.17689	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.18300	0.13600	25.68306	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.02000	1.22600	20.19608	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.48600	0.35700	26.54321	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.32300	0.44700	38.39009	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.21200	0.98200	18.97690	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.04900	0.07200	46.93878	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.17200	1.92200	11.51013	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.08100	0.05900	27.16049	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.91800	2.14900	12.04380	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.08900	6.34100	4.13861	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.09100	5.34200	4.93027	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.01100	0.00400	63.63636	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.09800	4.34400	6.00293	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.02600	0.01200	53.84615	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.11300	3.35200	7.67748	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.10200	0.07700	24.50980	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.63900	1.86700	13.91092	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.83900	6.09100	4.31581	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.84200	5.09200	5.16316	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.85000	4.09500	6.36364	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.03200	0.01700	46.87500	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.86900	3.10700	8.29557	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.11900	0.08900	25.21008	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.45600	1.67900	15.31593	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.63900	5.89100	4.46888	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.72900	0.55400	24.00549	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.16600	0.24400	46.98795	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.58800	1.34400	15.36524	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.02500	0.03400	36.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.56800	2.31600	9.81308	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.49000	5.74200	4.59016	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.49400	4.74300	5.54072	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.04500	0.02700	40.00000	0.00000	0.0000	8,032
01/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.53200	2.76700	9.28120	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.69500	0.52500	24.46043	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.18200	0.26500	45.60440	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.54000	1.29700	15.77922	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.02700	0.03700	37.03704	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.59300	4.84300	5.44307	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.01600	0.00600	62.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.60300	3.84600	6.74438	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.04100	0.02300	43.90244	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.62800	2.86300	8.94216	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.09800	0.07400	24.48980	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.68500	1.91400	13.59050	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.23000	0.17100	25.65217	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.81700	1.01100	23.74541	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.63000	0.47000	25.39683	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.21700	0.31000	42.85714	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.44500	1.20300	16.74740	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.03200	0.04300	34.37500	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.41900	2.16800	10.37619	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.98800	8.24000	3.15473	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.48800	6.74100	3.89951	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.99100	5.24200	5.02905	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.01800	0.00700	61.11111	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
01/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.50500	3.74700	6.90442	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.07300	0.04900	32.87671	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.06000	2.28900	11.11650	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.25300	0.18800	25.69170	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.74000	0.92800	25.40541	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.07600	0.86200	19.88848	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.06300	0.10200	61.90476	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.51800	2.26700	9.96823	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.01400	3.76100	6.30294	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.06600	0.04400	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.15300	2.38400	10.72922	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.23700	8.49000	3.07151	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.73800	6.99100	3.75482	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.24000	5.49200	4.80916	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.75100	3.99500	6.50493	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.05700	0.03600	36.84211	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.29400	2.52600	10.11334	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.20000	0.14900	25.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.93700	1.13900	21.55816	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.87400	0.68100	22.08238	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.11100	0.17100	54.05405	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.27100	2.02000	11.05240	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.76400	3.51100	6.72157	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.68700	8.94000	2.91240	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.18800	7.44100	3.51976	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.68900	5.94100	4.42960	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.01000	0.00400	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.19700	4.44400	5.88516	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.03700	0.02100	43.24324	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.72400	2.96100	8.70044	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.13500	0.10100	25.18519	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.32200	1.54100	16.56581	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.56900	0.42000	26.18629	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.25600	0.36000	40.62500	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.82900	1.58200	13.50465	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.31500	3.06200	7.63198	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.38800	6.64100	3.96055	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.39000	5.64200	4.67532	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.39500	4.64300	5.64278	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.02000	0.00800	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.40700	3.64800	7.07367	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.05000	0.03000	40.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.43700	2.67000	9.56094	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.07800	0.05600	28.20513	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.96500	2.19600	11.75573	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.11400	0.08600	24.56140	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.50100	1.72600	14.99001	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.17500	0.13000	25.71429	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.06200	1.27000	19.58569	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.27800	0.20600	25.89928	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.66500	0.84600	27.21805	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.06000	0.03900	35.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.24700	2.47900	10.32488	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.43800	6.69100	3.92979	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.44000	5.69200	4.63235	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.44400	4.69300	5.60306	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.01900	0.00800	57.89474	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.45600	3.69800	7.00231	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.07600	0.05200	31.57895	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.01300	2.24200	11.37606	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.11000	0.08300	24.54545	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.54700	1.77300	14.60892	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.16700	0.12500	25.14970	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.10400	1.31500	19.11232	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.26500	0.19700	25.66038	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.70200	0.88700	26.35328	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.07000	0.04600	34.28571	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.10700	2.33600	10.86853	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	11,194
01/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.58900	5.84200	4.52675	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.10600	0.08000	24.52830	0.00000	0.0000	11,194

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.59300	1.82000	14.24984	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.04700	0.02800	40.42553	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.48400	2.71800	9.42029	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.88700	9.14000	2.84685	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.88800	7.14100	3.67305	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.89200	5.14200	5.11038	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.03100	0.01600	48.38710	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.91800	3.15600	8.15627	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.11500	2.86300	8.08989	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.78700	9.04000	2.87925	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.78800	7.04100	3.72717	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.79200	5.04200	5.21703	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.03400	0.01800	47.05882	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.82100	3.05800	8.40128	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.21500	2.96300	7.83826	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.83700	9.09000	2.86296	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.83800	7.09100	3.69991	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.16500	2.91300	7.96209	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.08700	9.34000	2.78420	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.08800	7.34100	3.56941	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.91600	2.66400	8.64198	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.18700	9.44000	2.75389	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.19100	5.44200	4.83529	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.02300	0.01100	52.17391	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.21000	3.45100	7.50779	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.81700	2.56500	8.94569	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.13700	9.39000	2.76896	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.13800	7.39100	3.54441	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.86600	2.61400	8.79274	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.23700	9.49000	2.73898	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.23800	7.49100	3.49544	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.02200	0.01000	54.54545	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.25900	3.50000	7.39491	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.76700	2.51500	9.10734	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.38700	9.64000	2.69522	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.38800	7.64100	3.42447	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.61800	2.36600	9.62567	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.43700	9.69000	2.68094	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.43800	7.69100	3.40145	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.33700	9.59000	2.70965	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.33800	7.59100	3.44781	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.66700	2.41600	9.41132	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.63700	8.89000	2.92926	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.03900	0.02200	43.58974	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.67600	2.91200	8.81913	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.36500	3.11200	7.51857	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.71700	2.46500	9.27494	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.71400	3.46100	6.81206	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.86400	3.61100	6.54762	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.66400	3.41100	6.90502	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.93700	9.19000	2.83093	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.93800	7.19100	3.64658	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.94200	5.19200	5.05868	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.03000	0.01500	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.96700	3.20500	8.02157	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.06600	2.81300	8.25179	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.73700	8.99000	2.89573	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.03600	0.01900	47.22222	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.77300	3.00900	8.51064	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.26500	3.01200	7.74885	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.56400	3.31200	7.07071	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.48700	8.74000	2.98103	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.51400	3.26200	7.17131	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.98700	9.24000	2.81518	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.98800	7.24100	3.62049	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.02800	0.01400	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.01500	3.25400	7.92703	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.01600	2.76300	8.38859	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.58700	9.84000	2.63899	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.58800	7.84000	3.32103	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.03700	9.29000	2.79960	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.03800	7.29100	3.59477	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.04100	5.29200	4.97917	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.02700	0.01300	51.85185	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.06400	3.30300	7.80026	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.96600	2.71400	8.49629	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.28700	9.54000	2.72424	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.28800	7.54100	3.47146	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	£ / R 2010/09/13			Foreign Exchange Future	12.11130	11.85290	2.13354	12.02950	11.8720	1,324
01/03/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.42900	0.33100	22.84382	0.00000	0.0000	0
01/03/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	1.04800	1.20800	15.26718	0.00000	0.0000	0
01/03/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.41200	0.31700	23.05825	0.00000	0.0000	0
01/03/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	1.08100	1.24400	15.07863	0.00000	0.0000	0
01/03/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.41100	0.34500	16.05839	0.00000	0.0000	0
01/03/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.98000	1.17200	19.59184	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08670	0.08620	0.57670	0.00000	0.0000	1,364
01/03/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00681	0.00629	7.63583	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00011	0.00009	18.18182	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00060	0.00042	30.00000	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00390	0.00422	8.20513	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01670	0.01620	2.99401	0.00000	0.0000	0
01/03/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08830	0.08780	0.56625	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00921	0.00876	4.88599	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00091	0.00096	5.49451	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00384	0.00355	7.55208	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00554	0.00575	3.79061	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01839	0.01790	2.66449	0.00000	0.0000	0
01/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00009	0.00010	11.11111	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15			Foreign Exchange Future	10.49130	10.43210	0.56428	10.48500	10.3900	21,002
01/03/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.15900	9.21800	0.64418	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.15900	7.21800	0.82414	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.15900	5.21800	1.14363	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.15900	3.21800	1.86768	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.16000	1.21900	5.08621	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.05700	0.04000	29.82456	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.21600	0.25800	19.44444	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.84300	0.78400	6.99881	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.84100	1.78200	3.20478	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.84100	2.78200	2.07673	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.40900	9.46800	0.62706	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.40900	7.46800	0.79633	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.50900	9.56800	0.62046	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.50900	7.56800	0.78572	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.25900	9.31800	0.63722	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.25900	7.31800	0.81278	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,636
01/03/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.10900	2.16800	2.79753	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	9.05900	9.11800	0.65129	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	7.05900	7.11800	0.83581	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	5.05900	5.11800	1.16624	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	3.05900	3.11800	1.92873	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	1.06100	1.11900	5.46654	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.08700	0.06200	28.73563	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.14600	0.18000	23.28767	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.94200	0.88300	6.26327	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	1.94100	1.88200	3.03967	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	2.94100	2.88200	2.00612	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.90900	8.96800	0.66225	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.90900	6.96800	0.85396	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.90900	4.96800	1.20187	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.90900	2.96800	2.02819	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.91200	0.97000	6.35965	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.16700	0.12300	26.34731	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.07600	0.09100	19.73684	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.09200	1.03200	5.49451	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.09100	2.03200	2.82162	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.09100	3.03200	1.90877	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.95900	9.01800	0.65856	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.95900	7.01800	0.84782	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.95900	5.01800	1.18976	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.95900	3.01800	1.99392	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.96100	1.02000	6.13944	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.13500	0.09500	29.62963	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.09400	0.11300	20.21277	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.04200	0.98300	5.66219	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.04100	1.98200	2.89074	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.04100	2.98200	1.94015	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.30900	9.36800	0.63380	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.30900	7.36800	0.80722	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.55900	9.61800	0.61722	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.55900	7.61800	0.78053	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.60900	9.66800	0.61401	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.60900	7.66800	0.77540	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.45900	9.51800	0.62374	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.45900	7.51800	0.79099	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.35900	9.41800	0.63041	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.35900	7.41800	0.80174	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.20900	9.26800	0.64068	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.20900	7.26800	0.81842	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.10900	9.16800	0.64771	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.60	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
01/03/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.10900	7.16800	0.82993	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.10900	5.16800	1.15482	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.10900	3.16800	1.89772	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.11000	1.16900	5.31532	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.07100	0.04900	30.98592	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.18000	0.21700	20.55556	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.89300	0.83300	6.71892	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.89100	1.83200	3.12004	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.89100	2.83200	2.04082	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	9.00900	9.06800	0.65490	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	7.00900	7.06800	0.84177	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.85900	8.91800	0.66599	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.85900	6.91800	0.86018	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.85900	4.91800	1.21424	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.85900	3.91800	1.52889	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.85900	2.91800	2.06366	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.85900	1.91800	3.17375	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.86200	0.92000	6.72854	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.20200	0.15500	23.26733	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.06100	0.07300	19.67213	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.14100	1.08200	5.17090	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.14100	2.08200	2.75572	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.14100	3.08200	1.87838	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	5.00900	5.06800	1.17788	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	4.00900	4.06800	1.47169	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	3.00900	3.06800	1.96078	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	2.00900	2.06800	2.93678	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	10
01/03/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	1.01100	1.06900	5.73689	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.10600	0.07700	27.35849	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.11500	0.14500	26.08696	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.99200	0.93300	5.94758	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	1.99100	1.93200	2.96334	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	2.99100	2.93200	1.97258	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.20900	5.26800	1.13266	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.20900	4.26800	1.40176	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.20900	3.26800	1.83858	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.20900	2.26800	2.67089	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.21000	1.26900	4.87603	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.04600	0.03200	30.43478	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.25500	0.30000	17.64706	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.79400	0.73400	7.55668	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.79100	1.73200	3.29425	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.79100	2.73200	2.11394	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.25900	5.31800	1.12189	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.25900	4.31800	1.38530	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.25900	3.31800	1.81037	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.25900	2.31800	2.61178	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.26000	1.31900	4.68254	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.03800	0.02500	34.21053	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.29700	0.34300	15.48822	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.74400	0.68500	7.93011	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.74100	1.68200	3.38886	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.74100	2.68200	2.15250	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.45900	5.51800	1.08078	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.45900	4.51800	1.32317	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.45900	3.51800	1.70570	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.45900	2.51800	2.39935	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.46000	1.51800	3.97260	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.47500	0.52900	11.36842	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.55000	0.49100	10.72727	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.54100	1.48200	3.82868	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.54100	2.48200	2.32192	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.50900	5.56800	1.07097	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.50900	4.56800	1.30849	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.50900	3.56800	1.68139	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.50900	2.56800	2.35153	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.50900	1.56800	3.90987	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	13,651
01/03/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.52200	0.57700	10.53640	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.50200	0.44400	11.55378	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.49100	1.43200	3.95708	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.49100	2.43200	2.36853	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.35900	5.41800	1.10095	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.35900	4.41800	1.35352	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.35900	3.41800	1.75648	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.35900	2.41800	2.50106	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.36000	1.41800	4.26471	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.02500	0.01600	36.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.38400	0.43400	13.02083	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.64600	0.58700	9.13313	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.64100	1.58200	3.59537	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.64100	2.58200	2.23400	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.30900	5.36800	1.11132	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.30900	4.36800	1.36923	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.30900	3.36800	1.78302	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.30900	2.36800	2.55522	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.31000	1.36900	4.50382	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.03000	0.02000	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.33900	0.38800	14.45428	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.69500	0.63600	8.48921	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.69100	1.63200	3.48906	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.69100	2.63200	2.19249	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.40900	5.46800	1.09077	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.40900	4.46800	1.33817	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.40900	3.46800	1.73071	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.40900	2.46800	2.44915	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.41000	1.46800	4.11348	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.42900	0.48100	12.12121	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.59800	0.53900	9.86622	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.59100	1.53200	3.70836	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.59100	2.53200	2.27711	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.65900	5.71800	1.04259	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.65900	4.71800	1.26637	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.65900	3.71800	1.61246	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.65900	2.71800	2.21888	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.65900	1.71800	3.55636	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.66600	0.72300	8.55856	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.36500	0.30900	15.34247	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.34100	1.28200	4.39970	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.34100	2.28200	2.52029	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.55900	5.61800	1.06134	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.55900	4.61800	1.29414	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.55900	3.61800	1.65777	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.55900	2.61800	2.30559	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.55900	1.61800	3.78448	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.57000	0.62500	9.64912	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.45600	0.39800	12.71930	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.44100	1.38200	4.09438	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.44100	2.38200	2.41704	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.60900	5.66800	1.05188	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.60900	4.66800	1.28010	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.60900	3.66800	1.63480	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.60900	2.66800	2.26140	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.61800	0.67400	9.06149	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.41000	0.35300	13.90244	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.39100	1.33200	4.24155	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.39100	2.33200	2.46759	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.70900	5.76800	1.03346	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.70900	4.76800	1.25292	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.70900	3.76800	1.59073	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.70900	2.76800	2.17793	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.70900	1.76800	3.45231	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.71500	0.77200	7.97203	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.32100	0.26700	16.82243	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.29100	1.23200	4.57010	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.29100	2.23200	2.57529	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.75900	5.81800	1.02448	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.75900	4.81800	1.23976	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.75900	3.81800	1.56957	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.75900	2.81800	2.13846	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.75900	1.81800	3.35418	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	2,700
01/03/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.76400	0.82100	7.46073	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.27900	0.22700	18.63799	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.24100	1.18200	4.75423	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.24100	2.18200	2.63275	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.60900	1.66800	3.66687	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.65900	8.71800	0.68137	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.65900	6.71800	0.88602	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.34100	3.28200	1.76594	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.80900	8.86800	0.66977	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.80900	6.86800	0.86650	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.80900	4.86800	1.22687	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.80900	2.86800	2.10039	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.81300	0.87100	7.13407	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.23900	0.18900	20.92050	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.19100	1.13200	4.95382	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.19100	2.13200	2.69283	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.19100	3.13200	1.84895	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.75900	8.81800	0.67359	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.75900	6.81800	0.87291	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.24100	3.18200	1.82043	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.60900	8.66800	0.68533	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.60900	6.66800	0.89272	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.39100	3.33200	1.73990	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.70900	8.76800	0.67746	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.70900	6.76800	0.87942	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.29100	3.23200	1.79277	0.00000	0.0000	0
01/03/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.67350	10.61270	0.56964	10.67900	10.6790	13,075
01/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.49000	1.54200	3.48993	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.30500	1.35500	3.83142	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.39700	1.44800	3.65068	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.62700	8.68700	0.69549	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.62700	6.68700	0.90539	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.62800	4.68800	1.29646	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.64200	2.69900	2.15746	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.15200	0.13500	11.18421	0.00000	0.0000	25
01/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.77900	0.82200	5.51990	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.53200	0.48800	8.27068	0.00000	0.0000	20
01/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.15900	0.17500	10.06289	0.00000	0.0000	271
01/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.38600	1.32500	4.40115	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.37600	2.31500	2.56734	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.37400	3.31300	1.80794	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.92700	8.98700	0.67212	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.92700	6.98700	0.86618	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.92800	4.98800	1.21753	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.93700	2.99500	1.97480	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.10800	0.09500	12.03704	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.03500	1.08200	4.54106	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.36200	0.32700	9.66851	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.28900	0.31400	8.65052	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.09400	1.03400	5.48446	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.07800	2.01600	2.98364	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.07400	3.01300	1.98439	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.60	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
01/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.02700	9.08700	0.66467	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.02700	7.08700	0.85385	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.02800	5.08800	1.19332	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.03500	3.09400	1.94399	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.12300	1.17200	4.36331	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.31800	0.28800	9.43396	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.34500	0.37500	8.69565	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.00100	0.94400	5.69431	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.97800	1.91700	3.08392	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.97400	2.91300	2.05111	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.67700	8.73700	0.69148	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.67700	6.73700	0.89861	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.67800	4.73800	1.28260	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.69100	2.74900	2.15533	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.14400	0.12700	11.80556	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.82100	0.86400	5.23752	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.50000	0.45800	8.40000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.17700	0.19500	10.16949	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.33700	1.27600	4.56245	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.32600	2.26500	2.62253	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.32400	3.26300	1.83514	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.72700	8.78700	0.68752	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.72700	6.78700	0.89193	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.72800	4.78800	1.26904	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.74000	2.79800	2.11679	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.13500	0.12000	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
01/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.86200	0.90700	5.22042	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.47000	0.42900	8.72340	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.19700	0.21600	9.64467	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.28800	1.22800	4.65839	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.27600	2.21500	2.68014	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.27400	3.21300	1.86316	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.87700	8.93700	0.67590	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.87700	6.93700	0.87247	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.87800	4.93800	1.23001	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.88700	2.94600	2.04364	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.11400	0.10100	11.40351	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.99100	1.03800	4.74268	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.38700	0.35000	9.56072	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.26400	0.28700	8.71212	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.14300	1.08200	5.33683	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.12700	2.06600	2.86789	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.12400	3.06300	1.95262	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.77700	8.83700	0.68360	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.77700	6.83700	0.88535	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.77800	4.83800	1.25576	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.78900	2.84700	2.07960	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.12800	0.11300	11.71875	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.90500	0.95000	4.97238	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.44100	0.40100	9.07029	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.21800	0.23800	9.17431	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.24000	1.17900	4.91935	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.22700	2.16600	2.73911	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.22400	3.16300	1.89206	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.45	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
01/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.82700	8.88700	0.67973	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.82700	6.88700	0.87886	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.82800	4.88800	1.24275	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.83800	2.89600	2.04369	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.12100	0.10700	11.57025	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.94800	0.99400	4.85232	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.41300	0.37500	9.20097	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.24000	0.26200	9.16667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.19100	1.13100	5.03778	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.17700	2.11600	2.80202	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.17400	3.11300	1.92187	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.17700	9.23700	0.65381	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.17700	7.23700	0.83600	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.17800	5.23800	1.15875	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.18400	3.24200	1.82161	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.08200	0.07200	12.19512	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.25900	1.30900	3.97141	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.26400	0.23700	10.22727	0.00000	0.0000	29
01/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.44100	0.47400	7.48299	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.87000	0.81600	6.20690	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.04700	0.05300	12.76596	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.82900	1.76800	3.33516	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.82500	2.76400	2.15929	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.12700	9.18700	0.65739	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.12700	7.18700	0.84187	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.12800	5.18800	1.17005	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.13400	3.19300	1.88258	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.21300	1.26300	4.12201	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.28000	0.25300	9.64286	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.40700	0.44000	8.10811	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.91300	0.85800	6.02410	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.87900	1.81800	3.24641	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.87500	2.81400	2.12174	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.22700	9.28700	0.65027	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.22700	7.28700	0.83022	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.22800	5.28800	1.14767	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.23300	3.29200	1.82493	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.24800	0.22300	10.08065	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.47500	0.51000	7.36842	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.82800	0.77500	6.40097	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.78000	1.71900	3.42697	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.77500	2.71400	2.19820	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.27700	9.33700	0.64676	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.27700	7.33700	0.82452	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.27800	5.33800	1.13679	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.28300	3.34200	1.79714	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.35100	1.40200	3.77498	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.23300	0.20900	10.30043	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.51000	0.54600	7.05882	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.78700	0.73500	6.60737	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.06400	0.07200	12.50000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.73100	1.66900	3.58174	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.72500	2.66400	2.23853	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.07700	9.13700	0.66101	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.07700	7.13700	0.84782	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.07800	5.13800	1.18157	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.08500	3.14300	1.88006	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.09100	0.08000	12.08791	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.16800	1.21700	4.19521	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.29800	0.27000	9.39597	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.37500	0.40700	8.53333	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.95700	0.90100	5.85162	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.92900	1.86700	3.21410	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.92400	2.86400	2.05198	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.32700	9.38700	0.64329	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.32700	7.38700	0.81889	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.32800	5.38800	1.12613	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.33200	3.39100	1.77071	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.21900	0.19600	10.50228	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.54600	0.58300	6.77656	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.74700	0.69600	6.82731	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.68100	1.62000	3.62879	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.67500	2.61400	2.28037	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.47700	9.53700	0.63311	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.47700	7.53700	0.80246	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.47800	5.53700	1.07704	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.48100	3.54000	1.69492	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.53700	1.59000	3.44828	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.18200	0.16300	10.43956	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.65900	0.70000	6.22155	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.63400	0.58600	7.57098	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.11100	0.12300	10.81081	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.53300	1.47200	3.97913	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.52500	2.46400	2.41584	0.00000	0.0000	0
01/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.85360	10.79040	0.58230	0.00000	0.0000	525
01/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.25500	0.23900	6.27451	0.00000	0.0000	0
01/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.06600	1.11400	4.50281	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13			Foreign Exchange Future	11.03320	10.96720	0.59819	0.00000	0.0000	158
01/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.17600	9.24000	0.69747	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.19200	7.25400	0.86207	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.22400	5.28600	1.18683	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.12200	0.11600	4.91803	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.28900	3.34900	1.82426	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.30900	0.29300	5.17799	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.47600	1.52600	3.38753	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.54900	0.52100	5.10018	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.71600	0.75400	5.30726	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.05300	1.00400	4.65337	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.22000	0.23700	7.72727	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.87600	1.81300	3.35821	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.84800	2.78100	2.35253	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.33500	0.31800	5.07463	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.35200	1.40100	3.62426	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.22500	9.28900	0.69377	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.24100	7.30300	0.85624	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.27300	5.33500	1.17580	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.12000	0.11400	5.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.33700	3.39700	1.79802	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.30100	0.28600	4.98339	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.51800	1.56900	3.35968	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.53300	0.50500	5.25328	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.75000	0.78800	5.06667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.02000	0.97200	4.70588	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.23700	0.25500	7.59494	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.83100	1.76700	3.49536	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.79900	2.73200	2.39371	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.92200	9.98700	0.65511	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.93500	7.99700	0.78135	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.96100	6.02400	1.05687	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.01000	4.07100	1.52120	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.21500	0.20400	5.11628	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.13200	2.18700	2.57974	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.35400	0.33600	5.08475	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.27100	1.31900	3.77655	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.64500	0.60900	5.58140	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.56200	0.59200	5.33808	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.23300	1.17500	4.70397	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.15000	0.15800	5.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.11300	2.04500	3.21817	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.82300	9.88700	0.65153	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.83500	7.89800	0.80408	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.86200	5.92500	1.07472	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.09600	0.09100	5.20833	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.91300	3.97400	1.55891	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.22400	0.21400	4.46429	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.04100	2.09700	2.74375	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.37400	0.35500	5.08021	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.19100	1.23800	3.94626	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.68900	0.65200	5.37010	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.50600	0.53500	5.73123	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.31200	1.25400	4.42073	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.12900	0.13700	6.20155	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.21000	2.14300	3.03167	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.97700	9.04000	0.70179	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.99400	7.05600	0.88647	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.02800	5.09000	1.23309	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.13300	0.12600	5.26316	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.10000	3.15900	1.90323	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.34400	0.32700	4.94186	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.31100	1.36000	3.73760	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.62300	0.59100	5.13644	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.59000	0.62400	5.76271	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.19400	1.13900	4.60637	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.16100	0.17200	6.83230	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.06400	1.99800	3.19767	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.04600	2.97900	2.19961	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.07600	9.14000	0.70516	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.09300	7.15500	0.87410	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.12600	5.18800	1.20952	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.12800	0.12100	5.46875	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.19500	3.25400	1.84664	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.32600	0.30900	5.21472	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.39300	1.44200	3.51759	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.58400	0.55500	4.96575	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.65100	0.68800	5.68356	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.12000	1.07000	4.46429	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.18700	0.20300	8.55615	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.96900	1.90500	3.25038	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.94700	2.88000	2.27350	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.37500	9.43900	0.68267	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.38900	7.45200	0.85262	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.42000	5.48200	1.14391	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.11300	0.10700	5.30973	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.48000	3.54000	1.72414	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.27900	0.26500	5.01792	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.64600	1.69800	3.15917	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.48600	0.46100	5.14403	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.85300	0.89400	4.80657	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.92700	0.88200	4.85437	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.29400	0.31500	7.14286	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.69500	1.63300	3.65782	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.65100	2.58400	2.52735	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.52400	9.58800	0.67199	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.53800	7.60000	0.82250	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.56700	5.63000	1.13167	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.62400	3.68400	1.65563	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.25900	0.24600	5.01931	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.77600	1.82900	2.98423	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.44500	0.42200	5.16854	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.96200	1.00500	4.46985	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.84100	0.79800	5.11296	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.35800	0.38100	6.42458	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.56400	1.50200	3.96419	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.50400	2.43700	2.67572	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.82800	8.89100	0.71364	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.84600	6.90800	0.90564	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.88200	4.94400	1.26997	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.14200	0.13400	5.63380	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.95900	3.01700	1.96012	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.19400	3.12800	2.06637	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.87700	8.94100	0.72096	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.89500	6.95700	0.89920	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.93100	4.99200	1.23707	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.13900	0.13100	5.75540	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.00600	3.06400	1.92947	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.36400	0.34500	5.21978	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.23100	1.27800	3.81803	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.66700	0.63100	5.39730	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.53400	0.56400	5.61798	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.27200	1.21400	4.55975	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.13900	0.14700	5.75540	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.16100	2.09400	3.10042	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.14500	3.07800	2.13037	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.92700	8.99100	0.71693	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.94500	7.00700	0.89273	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.97900	5.04100	1.24523	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.13600	0.12800	5.88235	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.05300	3.11100	1.89977	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.09500	3.02900	2.13247	0.00000	0.0000	0
01/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.87520	6.87240	0.04073	0.00000	0.0000	13,612
01/03/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	7.92500	7.92800	0.03785	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	5.92500	5.92800	0.05063	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.92500	3.92800	0.07643	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.92500	1.92800	0.15584	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.07500	1.07200	0.27907	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.07500	2.07200	0.14458	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.07500	3.07200	0.09756	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	4.07500	4.07200	0.07362	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.02500	8.02800	0.03738	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.02500	6.02800	0.04979	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.02500	4.02800	0.07453	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.02500	2.02800	0.14815	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.97500	0.97200	0.30769	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.97500	1.97200	0.15190	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.97500	2.97200	0.10084	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.97500	3.97200	0.07547	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.07500	8.07800	0.03715	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.07500	6.07800	0.04938	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.07500	4.07800	0.07362	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.07500	2.07800	0.14458	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.92500	0.92200	0.32432	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.92500	1.92200	0.15584	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.92500	2.92200	0.10256	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.92500	3.92200	0.07643	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	7.97500	7.97800	0.03762	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.97500	5.97800	0.05021	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.97500	3.97800	0.07547	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.97500	1.97800	0.15190	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.02500	1.02200	0.29268	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.02500	2.02200	0.14815	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.02500	3.02200	0.09917	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	4.02500	4.02200	0.07453	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.87500	7.87800	0.03810	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.87500	5.87800	0.05106	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.87500	3.87800	0.07742	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.87500	1.87800	0.16000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.12500	1.12200	0.26667	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.12500	2.12200	0.14118	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.75	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
01/03/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.12500	3.12200	0.09600	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.12500	4.12200	0.07273	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.57500	7.57800	0.03960	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.57500	5.57800	0.05381	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.57500	3.57800	0.08392	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.57500	1.57800	0.19048	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.42500	1.42200	0.21053	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.42500	2.42200	0.12371	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.42500	3.42200	0.08759	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.42500	4.42200	0.06780	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.77500	7.77800	0.03859	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.77500	5.77800	0.05195	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.77500	3.77800	0.07947	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.77500	1.77800	0.16901	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.22500	1.22200	0.24490	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.22500	2.22200	0.13483	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.22500	3.22200	0.09302	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.22500	4.22200	0.07101	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.82500	7.82800	0.03834	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.82500	5.82800	0.05150	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.82500	3.82800	0.07843	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.82500	1.82800	0.16438	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.17500	1.17200	0.25532	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.17500	2.17200	0.13793	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.17500	3.17200	0.09449	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.17500	4.17200	0.07186	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.72500	7.72800	0.03883	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.72500	5.72800	0.05240	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.72500	3.72800	0.08054	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.72500	1.72800	0.17391	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.27500	1.27200	0.23529	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.27500	2.27200	0.13187	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.27500	3.27200	0.09160	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.27500	4.27200	0.07018	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.67500	7.67800	0.03909	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.67500	5.67800	0.05286	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.67500	3.67800	0.08163	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.67500	1.67800	0.17910	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.32500	1.32200	0.22642	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.32500	2.32200	0.12903	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.32500	3.32200	0.09023	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.32500	4.32200	0.06936	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.62500	7.62800	0.03934	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.62500	5.62800	0.05333	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.62500	3.62800	0.08276	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.62500	1.62800	0.18462	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.37500	1.37200	0.21818	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.37500	2.37200	0.12632	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.37500	3.37200	0.08889	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.37500	4.37200	0.06857	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.52500	7.52800	0.03987	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.52500	5.52800	0.05430	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.52500	3.52800	0.08511	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.52500	1.52800	0.19672	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.47500	1.47200	0.20339	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.47500	2.47200	0.12121	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.47500	3.47200	0.08633	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.47500	4.47200	0.06704	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.77600	0.77300	0.38660	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.87600	0.87300	0.34247	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.82600	0.82300	0.36320	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.13100	0.12500	4.58015	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.16300	0.15500	4.90798	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.33600	0.33000	1.78571	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.43100	0.42600	1.16009	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.52800	0.52400	0.75758	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.62700	0.62300	0.63796	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.72600	0.72300	0.41322	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.67600	0.67300	0.44379	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.25000	0.24700	1.20000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.16800	0.16300	2.97619	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.07300	0.06400	12.32877	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.09800	0.09200	6.12245	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.12700	0.11800	7.08661	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.20300	0.19500	3.94089	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.29000	0.28300	2.41379	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.38300	0.37800	1.30548	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.47900	0.47500	0.83507	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.57700	0.57400	0.51993	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.24600	0.23800	3.25203	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.22500	8.22800	0.03647	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.22500	6.22800	0.04819	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.22500	4.22800	0.07101	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.22500	2.22800	0.13483	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.77500	1.77200	0.16901	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.77500	2.77200	0.10811	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.77500	3.77200	0.07947	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.17500	8.17800	0.03670	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.17500	6.17800	0.04858	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.17500	4.17800	0.07186	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.17500	2.17800	0.13793	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.20800	0.20300	2.40385	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.82500	1.82200	0.16438	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.82500	2.82200	0.10619	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.82500	3.82200	0.07843	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.12500	8.12800	0.03692	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.12500	6.12800	0.04898	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.12500	4.12800	0.07273	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.12500	2.12800	0.14118	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.87500	1.87200	0.16000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.87500	2.87200	0.10435	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.87500	3.87200	0.07742	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.27500	8.27800	0.03625	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.27500	6.27800	0.04781	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.27500	4.27800	0.07018	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.27500	2.27800	0.13187	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.29400	0.29200	0.68027	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.72500	1.72200	0.17391	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.72500	2.72200	0.11009	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.72500	3.72200	0.08054	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.37500	8.37800	0.03582	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.37500	6.37800	0.04706	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.37500	4.37800	0.06857	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.37500	2.37800	0.12632	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.38600	0.38600	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.62500	1.62200	0.18462	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.62500	2.62200	0.11429	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.62500	3.62200	0.08276	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.92650	6.92340	0.04476	0.00000	0.0000	247
01/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.67400	7.67700	0.03909	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.67400	5.67700	0.05287	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.67500	3.67800	0.08163	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.69100	1.69300	0.11827	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.42600	0.42100	1.17371	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.33000	1.32700	0.22556	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.32700	2.32400	0.12892	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.32700	3.32300	0.12023	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.32700	4.32300	0.09244	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.62400	7.62700	0.03935	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.62400	5.62700	0.05334	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.62500	3.62800	0.08276	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.64200	1.64400	0.12180	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.46300	0.45800	1.07991	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.38000	1.37700	0.21739	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.37700	2.37400	0.12621	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.37700	3.37300	0.11845	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.37700	4.37300	0.09139	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.57400	7.57700	0.03961	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.57400	5.57700	0.05382	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.57500	3.57800	0.08392	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.59300	1.59500	0.12555	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.50100	0.49600	0.99800	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.42900	1.42600	0.20994	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.42700	2.42400	0.12361	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.42700	3.42300	0.11672	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.42700	4.42300	0.09035	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.35700	0.35200	1.40056	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.13100	0.12900	1.52672	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.92400	7.92700	0.03786	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.92400	5.92700	0.05064	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.92500	3.92700	0.05096	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.93700	1.93900	0.10325	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.26700	0.26000	2.62172	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.19100	0.18700	2.09424	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.08300	1.08000	0.27701	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.07700	2.07400	0.14444	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.07700	3.07300	0.13000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.07700	4.07300	0.09811	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.82400	7.82700	0.03834	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.82400	5.82700	0.05151	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.82500	3.82800	0.07843	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.83900	1.84000	0.05438	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.32500	0.31900	1.84615	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.14900	0.14600	2.01342	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.18200	1.17900	0.25381	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.17700	2.17400	0.13780	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.17700	3.17300	0.12590	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.17700	4.17300	0.09576	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	7.97400	7.97700	0.03762	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	5.97400	5.97700	0.05022	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	3.97500	3.97700	0.05031	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.98700	1.98900	0.10065	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.24000	0.23300	2.91667	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.21400	0.21000	1.86916	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.03400	1.03100	0.29014	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.02700	2.02400	0.14800	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.02700	3.02300	0.13214	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	4.02700	4.02300	0.09933	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.87400	7.87700	0.03810	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.87400	5.87700	0.05107	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.87500	3.87800	0.07742	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.88800	1.89000	0.10593	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.29500	0.28900	2.03390	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.16900	0.16600	1.77515	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.13200	1.12900	0.26502	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.12700	2.12400	0.14104	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.12700	3.12300	0.12792	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.12700	4.12300	0.09692	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.72400	7.72700	0.03884	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.72400	5.72700	0.05241	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.72500	3.72800	0.08054	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.74000	1.74200	0.11494	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.39100	0.38500	1.53453	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.11500	0.11200	2.60870	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.28100	1.27800	0.23419	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.27700	2.27400	0.13175	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.27700	3.27300	0.12206	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.27700	4.27300	0.09352	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.22400	8.22700	0.03648	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.22400	6.22700	0.04820	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.22400	4.22700	0.07102	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.23200	2.23400	0.08961	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.15300	0.14700	3.92157	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.37700	0.37400	0.79576	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.79800	0.79500	0.37594	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.77800	1.77500	0.16873	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.77700	2.77300	0.14404	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.77700	3.77300	0.10590	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.17400	8.17700	0.03670	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.17400	6.17700	0.04859	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AUS / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.10	P	Foreign Exchange Future	4.17400	4.17700	0.07187	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.10	P	Foreign Exchange Future	2.18300	2.18500	0.09162	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.10	C	Foreign Exchange Future	0.16700	0.16100	3.59281	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.10	P	Foreign Exchange Future	0.34100	0.33800	0.87977	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.10	C	Foreign Exchange Future	0.84400	0.84100	0.35545	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.10	C	Foreign Exchange Future	1.82800	1.82500	0.16411	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.10	C	Foreign Exchange Future	2.82700	2.82300	0.14149	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.10	C	Foreign Exchange Future	3.82700	3.82300	0.10452	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.00	P	Foreign Exchange Future	8.07400	8.07700	0.03716	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.00	P	Foreign Exchange Future	6.07400	6.07700	0.04939	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.00	P	Foreign Exchange Future	4.07400	4.07700	0.07364	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.00	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.00	P	Foreign Exchange Future	2.08500	2.08700	0.09592	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.00	C	Foreign Exchange Future	0.20000	0.19400	3.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.00	P	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.00	C	Foreign Exchange Future	0.93800	0.93500	0.31983	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.00	C	Foreign Exchange Future	1.92700	1.92400	0.15568	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.00	C	Foreign Exchange Future	2.92700	2.92300	0.13666	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.00	C	Foreign Exchange Future	3.92700	3.92300	0.10186	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	14.95	P	Foreign Exchange Future	8.02400	8.02700	0.03739	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	12.95	P	Foreign Exchange Future	6.02400	6.02700	0.04980	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	10.95	P	Foreign Exchange Future	4.02500	4.02700	0.04969	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	8.95	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	8.95	P	Foreign Exchange Future	2.03600	2.03800	0.09823	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.95	C	Foreign Exchange Future	0.21900	0.21300	2.73973	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.95	P	Foreign Exchange Future	0.24300	0.24000	1.23457	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.95	C	Foreign Exchange Future	0.98600	0.98300	0.30426	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.95	C	Foreign Exchange Future	1.97700	1.97400	0.15175	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AUS / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.95	C	Foreign Exchange Future	2.97700	2.97300	0.13436	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	2.95	C	Foreign Exchange Future	3.97700	3.97300	0.10058	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.20	P	Foreign Exchange Future	8.27400	8.27700	0.03626	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.20	P	Foreign Exchange Future	6.27400	6.27700	0.04782	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.20	P	Foreign Exchange Future	4.27400	4.27700	0.07019	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.20	P	Foreign Exchange Future	2.28200	2.28400	0.08764	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.20	C	Foreign Exchange Future	0.14000	0.13400	4.28571	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.20	P	Foreign Exchange Future	0.41400	0.41100	0.72464	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.20	C	Foreign Exchange Future	0.75300	0.74900	0.53121	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.20	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.20	C	Foreign Exchange Future	1.72800	1.72500	0.17361	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.20	C	Foreign Exchange Future	2.72700	2.72300	0.14668	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.20	C	Foreign Exchange Future	3.72700	3.72300	0.10732	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.05	P	Foreign Exchange Future	8.12400	8.12700	0.03693	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.05	P	Foreign Exchange Future	6.12400	6.12700	0.04899	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	11.05	P	Foreign Exchange Future	4.12400	4.12700	0.07274	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	9.05	P	Foreign Exchange Future	2.13400	2.13600	0.09372	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.05	C	Foreign Exchange Future	0.18300	0.17700	3.27869	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	7.05	P	Foreign Exchange Future	0.30700	0.30400	0.97720	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.05	C	Foreign Exchange Future	0.89100	0.88800	0.33670	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	6.05	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.05	C	Foreign Exchange Future	1.87800	1.87400	0.21299	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.05	C	Foreign Exchange Future	2.87700	2.87300	0.13903	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.05	C	Foreign Exchange Future	3.87700	3.87300	0.10317	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	15.25	P	Foreign Exchange Future	8.32400	8.32700	0.03604	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AUS / R 2010/06/14	13.25	P	Foreign Exchange Future	6.32400	6.32700	0.04744	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.32400	4.32700	0.06938	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.33100	2.33300	0.08580	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.12800	0.12200	4.68750	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.45200	0.44900	0.66372	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.70900	0.70500	0.56417	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.67800	1.67500	0.17878	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.67700	2.67300	0.14942	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.67700	3.67300	0.10878	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.97360	6.96940	0.06023	0.00000	0.0000	4,490
01/03/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.35100	0.34500	1.70940	0.00000	0.0000	0
01/03/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.28400	0.28300	0.35211	0.00000	0.0000	0

Future Open Interest

383,068

Option Open Interest

432,622

Total

815,690