



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/03/2010

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
05/03/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.46080	7.46700	0.08310	7.51000	7.4470	230,378
05/03/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	9.03900	9.03300	0.06638	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.03900	7.03300	0.08524	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.78900	8.78300	0.06827	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.78900	6.78300	0.08838	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.78900	0.78300	0.76046	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.22600	0.22900	1.32743	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.21100	1.21700	0.49546	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.21100	2.21700	0.27137	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.21100	3.21700	0.18686	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.53900	8.53300	0.07027	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.46200	0.46800	1.29870	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	9,671
05/03/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.46100	1.46700	0.41068	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.46100	2.46700	0.24380	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.46100	3.46700	0.17336	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.58900	8.58300	0.06986	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.58900	6.58300	0.09106	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.41100	3.41700	0.17590	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.68900	8.68300	0.06905	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.68900	4.68300	0.12796	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.31700	0.32200	1.57729	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.31100	1.31700	0.45767	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.31100	3.31700	0.18121	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	8.98900	8.98300	0.06675	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	6.98900	6.98300	0.08585	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.18900	9.18300	0.06530	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.18900	7.18300	0.08346	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.18900	1.18300	0.50463	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.81100	1.81700	0.33131	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.81100	2.81700	0.21345	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	9.13900	9.13300	0.06565	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.13900	7.13300	0.08405	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	9.08900	9.08300	0.06601	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.08900	7.08300	0.08464	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.88900	8.88300	0.06750	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.88900	6.88300	0.08710	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.93900	8.93300	0.06712	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.93900	6.93300	0.08647	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.83900	8.83300	0.06788	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.83900	6.83300	0.08773	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.16100	1.16700	0.51680	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.16100	2.16700	0.27765	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.16100	3.16700	0.18981	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.73900	8.73300	0.06866	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.73900	6.73300	0.08903	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.63900	8.63300	0.06945	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.63900	6.63300	0.09038	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.13900	5.13300	0.11675	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.36100	3.36700	0.17852	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.74000	0.73300	0.94595	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.27100	0.27500	1.47601	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	5,110
05/03/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.26100	1.26700	0.47581	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.26100	2.26700	0.26537	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.26100	3.26700	0.18399	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.88900	0.88300	0.67492	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.14500	0.14600	0.68966	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.11100	1.11700	0.54005	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.11100	2.11700	0.28423	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.11100	3.11700	0.19286	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.86100	0.86700	0.69686	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.86100	1.86700	0.32241	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.86100	2.86700	0.20972	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.08000	0.08000	0.00000	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
05/03/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	1.01100	1.01700	0.59347	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	2.01100	2.01700	0.29836	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	3.01100	3.01700	0.19927	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.93900	0.93300	0.63898	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.11000	0.11100	0.90909	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.06100	2.06700	0.29112	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.06100	3.06700	0.19601	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.96100	0.96700	0.62435	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.96100	1.96700	0.30597	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.96100	2.96700	0.20263	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.58900	5.58300	0.10735	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.91100	0.91700	0.65862	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.91100	1.91700	0.31397	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.91100	2.91700	0.20611	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.73900	4.73300	0.12661	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.23900	1.23300	0.48426	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	747
05/03/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.25500	0.24800	2.74510	0.00000	0.0000	562
05/03/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.76100	0.76700	0.78844	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.76100	1.76700	0.34072	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.76100	2.76700	0.21731	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	4,010
05/03/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.30000	0.29300	2.33333	0.00000	0.0000	100
05/03/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.71100	0.71700	0.84388	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.71100	1.71700	0.35067	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.71100	2.71700	0.22132	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.58900	1.58300	0.37760	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.41300	0.41900	1.45278	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.41100	1.41700	0.42523	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.41100	2.41700	0.24886	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	4,000
05/03/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.39500	0.38800	1.77215	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.61100	0.61700	0.98200	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
05/03/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.61100	1.61700	0.37244	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.61100	2.61700	0.22980	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.43900	1.43300	0.41696	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.56100	0.56700	1.06952	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	670
05/03/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.56100	1.56700	0.38437	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.51200	0.51700	0.97656	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	500
05/03/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.51100	1.51700	0.39709	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.51100	2.51700	0.23895	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.63900	5.63300	0.10640	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.63900	4.63300	0.12934	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.36500	0.37000	1.36986	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.36100	1.36700	0.44085	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.36100	2.36700	0.25413	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.53900	4.53300	0.13219	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.18400	0.18600	1.08696	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.93900	7.93300	0.07558	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.06100	1.06700	0.56550	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.56100	2.56700	0.23428	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.06100	4.06700	0.14775	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.18900	8.18300	0.07327	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.18900	5.18300	0.11563	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.81100	0.81700	0.73983	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.31100	2.31700	0.25963	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.81100	3.81700	0.15744	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	8,029
05/03/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.09800	0.09100	7.14286	0.00000	0.0000	200
05/03/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
05/03/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.68900	1.68300	0.35524	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.78900	4.78300	0.12529	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	15,890
05/03/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.13200	0.12500	5.30303	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	228
05/03/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.17000	0.16300	4.11765	0.00000	0.0000	220
05/03/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	2.08900	2.08300	0.28722	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	1.98900	1.98300	0.30166	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	279
05/03/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.21200	0.20400	3.77358	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
05/03/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.44300	0.43600	1.58014	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	4.98900	4.98300	0.12026	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	5,000
05/03/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.59100	0.58400	1.18443	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.23900	5.23300	0.11453	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.83900	0.83300	0.71514	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.88900	4.88300	0.12272	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.18900	2.18300	0.27410	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.49200	0.48500	1.42276	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.93900	4.93300	0.12148	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	40
05/03/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.54100	0.53500	1.10906	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	279
05/03/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.69000	0.68400	0.86957	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.03900	5.03300	0.11907	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.63900	2.63300	0.22736	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.53900	2.53300	0.23631	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.43900	2.43300	0.24600	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.64000	0.63400	0.93750	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.43900	5.43300	0.11031	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.73900	2.73300	0.21906	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,890
05/03/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.03900	1.03300	0.57748	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.38900	5.38300	0.11134	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.98900	0.98300	0.60667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.48900	5.48300	0.10931	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.08900	1.08300	0.55096	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.53900	5.53300	0.10832	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.93900	2.93300	0.20415	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.83900	2.83300	0.21134	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1
05/03/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.13900	1.13300	0.52678	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.68900	5.68300	0.10547	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.28900	1.28300	0.46548	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.18900	6.18300	0.09695	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.53900	1.53300	0.38986	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.78900	5.78300	0.10364	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.08900	3.08300	0.19424	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.38900	1.38300	0.43197	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	6.13900	6.13300	0.09774	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.88900	5.88300	0.10188	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.18900	3.18300	0.18815	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.48900	1.48300	0.40296	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.73900	5.73300	0.10455	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.03900	3.03300	0.19743	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.33900	1.33300	0.44810	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	6.03900	6.03300	0.09935	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.83900	1.83300	0.32626	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.93900	1.93300	0.30944	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.33900	6.33300	0.09465	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	2.13900	2.13300	0.28050	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.53900	6.53300	0.09176	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.43900	4.43300	0.13517	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.33900	2.33300	0.25652	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.68900	6.68300	0.08970	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.58900	4.58300	0.13075	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.48900	4.48300	0.13366	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.43900	6.43300	0.09318	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.33900	4.33300	0.13828	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.23900	4.23300	0.14154	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.23900	2.23300	0.26798	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.48900	6.48300	0.09246	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.38900	4.38300	0.13671	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.28900	4.28300	0.13989	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.18900	4.18300	0.14323	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	4.08900	4.08300	0.14674	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.83900	5.83300	0.10276	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.13900	3.13300	0.19114	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.63900	1.63300	0.36608	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.93900	5.93300	0.10103	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.43900	3.43300	0.17447	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.33900	3.33300	0.17969	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.23900	3.23300	0.18524	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.73900	1.73300	0.34503	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	5.98900	5.98300	0.10018	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.28900	3.28300	0.18243	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.78900	1.78300	0.33538	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	6.08900	6.08300	0.09854	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	3.98900	3.98300	0.15041	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.88900	3.88300	0.15428	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.78900	3.78300	0.15835	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.68900	3.68300	0.16265	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
05/03/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.58900	3.58300	0.16718	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.48900	3.48300	0.17197	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.38900	3.38300	0.17704	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.88900	1.88300	0.31763	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.23900	6.23300	0.09617	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	4.13900	4.13300	0.14496	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	4.03900	4.03300	0.14855	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.93900	3.93300	0.15232	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.83900	3.83300	0.15629	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.73900	3.73300	0.16047	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.63900	3.63300	0.16488	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	2.03900	2.03300	0.29426	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.08900	5.08300	0.11790	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	2.98900	2.98300	0.20074	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.88900	2.88300	0.20768	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.78900	2.78300	0.21513	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.68900	2.68300	0.22313	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.58900	2.58300	0.23175	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.48900	2.48300	0.24106	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.28900	2.28300	0.26212	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
05/03/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.83900	4.83300	0.12399	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
05/03/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.38900	2.38300	0.25115	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	3.97900	3.97300	0.15079	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.53900	3.53300	0.16954	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	8.13900	8.13300	0.07372	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.86100	3.86700	0.15540	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	8.08900	8.08300	0.07417	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.91100	3.91700	0.15341	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.23900	8.23300	0.07282	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.76100	3.76700	0.15953	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.33900	8.33300	0.07195	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.34700	0.34000	2.01729	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.66100	0.66700	0.90772	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,000
05/03/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.66100	1.66700	0.36123	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.66100	2.66700	0.22548	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.66100	3.66700	0.16389	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.38900	8.38300	0.07152	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.38900	6.38300	0.09391	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.61100	3.61700	0.16616	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.43900	8.43300	0.07110	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.56100	3.56700	0.16849	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	7.98900	7.98300	0.07510	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	4.01100	4.01700	0.14959	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	8.03900	8.03300	0.07464	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.96100	3.96700	0.15148	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.28900	8.28300	0.07239	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.28900	6.28300	0.09540	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.71100	3.71700	0.16168	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.48900	8.48300	0.07068	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.51100	3.51700	0.17089	0.00000	0.0000	0
05/03/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.59030	7.59570	0.07114	7.63000	7.5900	55,963
05/03/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.08000	0.07900	1.25000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.89000	0.88300	0.78652	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.56000	8.55400	0.07009	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.56000	6.55400	0.09146	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.44000	3.44600	0.17442	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.61000	8.60400	0.06969	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.61000	6.60400	0.09077	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.39000	3.39600	0.17699	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.71000	8.70400	0.06889	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.01000	9.00400	0.06659	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.21000	9.20400	0.06515	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.21000	7.20400	0.08322	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.21200	3.20600	0.18680	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.16000	9.15400	0.06550	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.16000	7.15400	0.08380	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.16300	3.15600	0.22131	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.84200	1.84700	0.27144	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.84000	2.84600	0.21127	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.11000	9.10400	0.06586	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.11000	7.10400	0.08439	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.91000	8.90400	0.06734	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.96000	8.95400	0.06696	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.86000	8.85400	0.06772	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.86000	6.85400	0.08746	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.34000	0.34000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.20000	0.19400	3.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.14800	1.15300	0.43554	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.14100	2.14600	0.23354	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.14000	3.14600	0.19108	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.76000	8.75400	0.06849	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.76000	6.75400	0.08876	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.24600	1.25100	0.40128	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.24100	2.24600	0.22311	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.24000	3.24600	0.18519	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.66000	8.65400	0.06928	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.46200	0.46300	0.21645	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.12200	0.11700	4.09836	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.34500	1.35000	0.37175	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.34000	3.34600	0.17964	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.71000	6.70400	0.08942	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.21000	5.20400	0.11516	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.09200	0.09100	1.08696	0.00000	0.0000	140
05/03/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.80200	0.79500	0.87282	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.42900	0.43000	0.23310	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.13900	0.13400	3.59712	0.00000	0.0000	10,000
05/03/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.29600	1.30100	0.38580	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.29100	2.29600	0.21825	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.29000	3.29600	0.18237	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.93500	0.92700	0.85561	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.21000	1.20300	0.57851	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.01000	7.00400	0.08559	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.96000	6.95400	0.08621	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.96100	3.95500	0.15148	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.91000	6.90400	0.08683	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.16400	1.15600	0.68729	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.90800	0.91200	0.44053	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.89200	1.89700	0.26427	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.89000	2.89600	0.20761	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.07000	0.06800	2.85714	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.98000	0.97200	0.81633	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.31400	0.31400	0.00000	0.00000	0.0000	100
05/03/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.22400	0.21800	2.67857	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.09100	2.09600	0.23912	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.09000	3.09600	0.19417	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.46000	5.45400	0.10989	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.46000	4.45400	0.13453	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.46200	3.45500	0.20220	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.02500	1.01800	0.68293	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.28900	0.28800	0.34602	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.24900	0.24200	2.81124	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.05000	1.05400	0.38095	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.04100	2.04700	0.29397	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.04000	3.04600	0.19737	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.51000	5.50400	0.10889	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.51000	4.50400	0.13304	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.51100	3.50500	0.17089	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.07100	1.06300	0.74697	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.00100	1.00600	0.49950	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.99200	1.99700	0.25100	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.99000	2.99600	0.20067	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.56000	5.55400	0.10791	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.56100	3.55500	0.16849	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.11700	1.11000	0.62668	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.95400	0.95800	0.41929	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.94200	1.94700	0.25747	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.94000	2.94600	0.20408	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.71000	5.70400	0.10508	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.71000	4.70400	0.12739	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.71100	3.70500	0.16168	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.25700	1.25000	0.55688	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.19500	0.19400	0.51282	0.00000	0.0000	21,795
05/03/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.40500	0.39800	1.72840	0.00000	0.0000	200
05/03/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.81700	0.82100	0.48960	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.79200	1.79700	0.27902	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.79000	2.79600	0.21505	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	450
05/03/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.44100	0.43300	1.81406	0.00000	0.0000	430
05/03/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.77300	0.77600	0.38810	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.74200	1.74800	0.34443	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.74000	2.74600	0.21898	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.81000	5.80400	0.10327	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.81100	3.80500	0.15744	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.35200	1.34400	0.59172	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.16700	0.16600	0.59880	0.00000	0.0000	55
05/03/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.47700	0.47000	1.46751	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.73000	0.73300	0.41096	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.69300	1.69800	0.29533	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.69000	2.69600	0.22305	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.91000	5.90400	0.10152	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.91100	3.90500	0.15341	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.11000	6.10400	0.09820	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.11000	5.10400	0.11742	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.11100	4.10400	0.17027	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.70	C	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
05/03/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.11300	3.10700	0.19274	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.06000	6.05400	0.09901	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.06000	5.05400	0.11858	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.06100	4.05500	0.14775	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.53200	0.53300	0.18797	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.44400	1.44900	0.34626	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.44100	2.44600	0.20483	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.01000	6.00400	0.09983	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.01100	4.00500	0.14959	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.01300	3.00700	0.19914	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.54300	1.53600	0.45366	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.12400	0.12200	1.61290	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.63400	0.62600	1.26183	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.56900	0.57100	0.35149	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.07900	0.07500	5.06329	0.00000	0.0000	200
05/03/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.49400	1.49900	0.33467	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.49100	2.49600	0.20072	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.86000	5.85400	0.10239	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.86100	3.85500	0.15540	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.15500	0.15400	0.64516	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.51500	0.50800	1.35922	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.68800	0.69100	0.43605	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.64300	1.64800	0.30432	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.64000	2.64600	0.22727	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.76000	5.75400	0.10417	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.76000	4.75400	0.12605	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.76100	3.75500	0.15953	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.39900	1.39200	0.50036	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.30400	1.29700	0.53681	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.41000	5.40400	0.11091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.41000	4.40400	0.13605	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.44700	1.44000	0.48376	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.64700	0.64900	0.30912	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.59300	1.59800	0.31387	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.61000	5.60400	0.10695	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.61100	3.60500	0.16616	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	21,795
05/03/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.64000	1.63200	0.48780	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.49600	0.49700	0.20161	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.10600	0.10100	4.71698	0.00000	0.0000	10,000
05/03/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.39500	1.40000	0.35842	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.39100	2.39600	0.20912	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.26000	4.25400	0.14085	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.68800	1.68100	0.41469	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.49500	1.48800	0.46823	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.39800	0.39900	0.25126	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.15800	0.15300	3.16456	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.91000	7.90400	0.07585	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.41000	6.40400	0.09360	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.91000	4.90400	0.12220	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.41200	3.40600	0.17585	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.09900	1.10300	0.36397	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.59000	2.59600	0.23166	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.09000	4.09600	0.14670	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.16000	8.15400	0.07353	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.66000	6.65400	0.09009	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.66100	3.65500	0.16389	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.75900	0.75200	0.92227	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.86200	0.86600	0.46404	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.34100	2.34600	0.21358	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.84000	3.84600	0.15625	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.73700	1.72900	0.46056	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.26500	0.26500	0.00000	0.00000	0.0000	390
05/03/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.27500	0.26900	2.18182	0.00000	0.0000	130
05/03/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.66000	4.65400	0.12876	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	21,978
05/03/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.31000	4.30400	0.13921	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	21,978
05/03/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.59100	1.58400	0.43997	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.78500	1.77800	0.39216	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.24600	0.24500	0.40650	0.00000	0.0000	100
05/03/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.30600	0.29900	2.28758	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.61000	4.60400	0.13015	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.03000	2.02300	0.34483	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.93200	1.92500	0.36232	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.22800	0.22600	0.87719	0.00000	0.0000	10,600
05/03/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.33800	0.33000	2.36686	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.07800	2.07100	0.33686	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	1.98100	1.97400	0.35336	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.88300	1.87600	0.37175	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.21100	0.21000	0.47393	0.00000	0.0000	33
05/03/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.37100	0.36400	1.88679	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.96000	4.95400	0.12097	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.11500	0.11300	1.73913	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.67500	0.66700	1.18519	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.16000	5.15400	0.11628	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.06300	3.05700	0.19589	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	2.96400	2.95800	0.20243	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.86400	2.85800	0.20950	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	1,900
05/03/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.84600	0.83800	0.94563	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.01000	5.00400	0.11976	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.91400	2.90800	0.20590	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.81500	2.80900	0.21314	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.10700	0.10500	1.86916	0.00000	0.0000	135
05/03/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.71700	0.70900	1.11576	0.00000	0.0000	6
05/03/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.86000	4.85400	0.12346	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.76500	2.75900	0.21700	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.66600	2.66000	0.22506	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.56800	2.56100	0.27259	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.46900	2.46300	0.24301	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.37100	2.36400	0.29523	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.27300	2.26600	0.30796	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.17500	2.16800	0.32184	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.13300	0.13200	0.75188	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.59300	0.58600	1.18044	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00000	0.00000	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
05/03/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.56000	4.55400	0.13158	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	26,596
05/03/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.83400	1.82700	0.38168	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.81000	4.80400	0.12474	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.71600	2.71000	0.22091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.61700	2.61100	0.22927	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.51800	2.51200	0.23828	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.32200	2.31500	0.30146	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.22400	2.21700	0.31475	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.12700	2.12000	0.32910	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.14400	0.14200	1.38889	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.55400	0.54600	1.44404	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.42000	2.41300	0.28926	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.11000	8.10400	0.07398	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.89000	3.89600	0.15424	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.16000	6.15400	0.09740	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.16000	4.15400	0.14423	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.21000	8.20400	0.07308	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.21000	6.20400	0.09662	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.21000	4.20400	0.14252	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.79000	3.79600	0.15831	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.36000	8.35400	0.07177	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.36000	6.35400	0.09434	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.36000	4.35400	0.13761	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.64000	3.64600	0.16484	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.26000	8.25400	0.07264	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.26000	6.25400	0.09585	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.74000	3.74600	0.16043	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.91000	9.90400	0.06054	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.31000	8.30400	0.07220	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.31000	6.30400	0.09509	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.69000	3.69600	0.16260	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.41000	8.40400	0.07134	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.59000	3.59600	0.16713	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.46000	8.45400	0.07092	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.46000	6.45400	0.09288	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.60700	0.60900	0.32949	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.54400	1.54800	0.25907	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.54100	2.54600	0.19677	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.54000	3.54600	0.16949	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.01000	8.00400	0.07491	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.99000	3.99600	0.15038	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.06000	8.05400	0.07444	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.94000	3.94600	0.15228	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.51000	8.50400	0.07051	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.51000	6.50400	0.09217	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.49000	3.49600	0.17192	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/06/14	7.40	C	Foreign Exchange Future	0.36900	0.36900	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
05/03/2010	\$ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.17900	0.17300	3.35196	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.72060	7.72440	0.04922	7.75000	7.7390	7,202
05/03/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.12900	8.12600	0.03690	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.13000	6.12700	0.04894	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.14600	4.14300	0.07236	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.19700	2.19300	0.18207	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.94600	0.94400	0.21142	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.88000	1.88200	0.10638	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.87200	2.87600	0.13928	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.87100	3.87500	0.10333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.07900	8.07600	0.03713	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.08000	6.07700	0.04934	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.09800	4.09400	0.09761	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.15000	2.14500	0.23256	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.37000	0.36600	1.08108	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.44900	0.44200	1.55902	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.98600	0.98500	0.10142	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.92900	1.93200	0.15552	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.92200	2.92600	0.13689	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.92100	3.92500	0.10201	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.35200	0.34800	1.13636	0.00000	0.0000	509
05/03/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.48100	0.47400	1.45530	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.17900	8.17600	0.03668	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.18000	6.17700	0.04854	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.19500	4.19200	0.07151	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.24400	2.24000	0.17825	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.33500	0.33100	1.19403	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.51400	0.50700	1.36187	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.90600	0.90400	0.22075	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.83100	1.83300	0.10923	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.82200	2.82600	0.14174	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.82100	3.82500	0.10468	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.22900	8.22600	0.03646	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.23000	6.22700	0.04815	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.24400	4.24100	0.07069	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.29200	2.28800	0.17452	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.32000	0.31500	1.56250	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.54900	0.54100	1.45719	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.86700	0.86400	0.34602	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.09600	0.09000	6.25000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.78200	1.78400	0.11223	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.77200	2.77600	0.14430	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.77100	3.77500	0.10607	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.32900	8.32600	0.03602	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.33000	6.32700	0.04739	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.34300	4.33900	0.09210	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.05800	0.05700	1.72414	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.38700	2.38300	0.16757	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.29000	0.28600	1.37931	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.61900	0.61200	1.13086	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.79200	0.78900	0.37879	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.12100	0.11500	4.95868	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.68400	1.68700	0.17815	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.67300	2.67600	0.11223	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.67100	3.67500	0.10896	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.37900	8.37600	0.03580	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.38000	6.37700	0.04702	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.39200	4.38800	0.09107	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.43500	2.43100	0.16427	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.27600	0.27300	1.08696	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.65500	0.64900	0.91603	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.75600	0.75300	0.39683	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.13500	0.12900	4.44444	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.63600	1.63800	0.12225	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.62300	2.62600	0.11437	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.62100	3.62500	0.11047	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.42900	8.42600	0.03559	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.43000	6.42700	0.04666	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.44100	4.43700	0.09007	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.48300	2.47900	0.16110	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.26400	0.26000	1.51515	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.69300	0.68600	1.01010	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.72100	0.71800	0.41609	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.58800	1.58900	0.06297	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.57300	2.57700	0.15546	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.57100	3.57500	0.11201	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.57900	8.57600	0.03497	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.58000	6.57700	0.04559	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.58900	4.58500	0.08716	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.04900	0.04700	4.08163	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.62800	2.62300	0.19026	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.62300	0.61900	0.64205	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.20200	0.19500	3.46535	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.44400	1.44500	0.06925	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.42400	2.42700	0.12376	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.42100	3.42500	0.11692	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.52900	8.52600	0.03517	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.53000	6.52700	0.04594	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.54000	4.53600	0.08811	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.57900	2.57500	0.15510	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.24000	0.23600	1.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.76900	0.76200	0.91027	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.65500	0.65100	0.61069	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.18400	0.17700	3.80435	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.49100	1.49300	0.13414	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.47400	2.47700	0.12126	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.47100	3.47500	0.11524	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.67900	8.67600	0.03457	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.68000	6.67700	0.04491	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.68800	4.68400	0.08532	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.72400	2.72000	0.14684	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.20900	0.20600	1.43541	0.00000	0.0000	585
05/03/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.88800	0.88200	0.67568	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.56300	0.55900	0.71048	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.24200	0.23500	2.89256	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.34900	1.34900	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.32500	2.32800	0.12903	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.32100	3.32500	0.12045	0.00000	0.0000	0
05/03/2010	\$ / 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
05/03/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.22900	0.22500	1.74672	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.80800	0.80100	0.86634	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.98000	7.97600	0.05013	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.98000	5.97700	0.05017	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.00000	3.99600	0.10000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.07600	0.07500	1.31579	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.05500	2.05100	0.19465	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.40900	0.40400	1.22249	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.38800	0.38000	2.06186	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.07000	1.06900	0.09346	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.02700	2.03000	0.14800	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.02200	3.02500	0.09927	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.02100	4.02400	0.07461	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.02900	8.02600	0.03736	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.03000	6.02700	0.04975	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.04900	4.04500	0.09879	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.10200	2.09800	0.19029	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.38900	0.38500	1.02828	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.41800	0.41100	1.67464	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.02800	1.02700	0.09728	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.97800	1.98100	0.15167	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.97200	2.97500	0.10094	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.97100	3.97500	0.10073	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.27900	8.27600	0.03624	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.28000	6.27700	0.04777	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.29400	4.29000	0.09315	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.34000	2.33500	0.21368	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.30400	0.30000	1.31579	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.58300	0.57600	1.20069	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.82900	0.82600	0.36188	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.73300	1.73500	0.11541	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.72300	2.72600	0.11017	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.72100	3.72500	0.10750	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.47900	8.47600	0.03538	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.48000	6.47700	0.04630	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.49000	4.48700	0.06682	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.53100	2.52700	0.15804	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.25100	0.24800	1.19522	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.73000	0.72400	0.82192	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.68700	0.68400	0.43668	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.16600	0.16000	3.61446	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.53900	1.54100	0.12995	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.52300	2.52700	0.15854	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.52100	3.52500	0.11360	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.62900	8.62600	0.03477	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.63000	6.62700	0.04525	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.63800	4.63500	0.06468	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.67600	2.67200	0.14948	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.21900	0.21500	1.82648	0.00000	0.0000	3,000
05/03/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.84800	0.84100	0.82547	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.59200	0.58800	0.67568	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.22100	0.21400	3.16742	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.39600	1.39700	0.07163	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.37400	2.37800	0.16849	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.37100	3.37500	0.11866	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.10000	0.09800	2.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.67900	1.67400	0.29780	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.11200	0.11000	1.78571	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.54100	1.53600	0.32446	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.01200	1.00600	0.59289	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	500
05/03/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.13900	1.13400	0.43898	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.16000	0.15800	1.25000	0.00000	0.0000	3,000
05/03/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.11600	0.11400	1.72414	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.49500	1.49000	0.33445	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.40400	1.39900	0.35613	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.85010	7.85270	0.03312	0.00000	0.0000	673
05/03/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.10600	8.10000	0.07402	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.12100	6.11700	0.06535	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.15000	4.14600	0.09639	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.12800	0.12700	0.78125	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.22800	2.22400	0.17953	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.46600	0.46300	0.64378	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.56600	0.56000	1.06007	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.02500	1.02300	0.19512	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12500	0.12000	4.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.91800	1.91900	0.05214	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.90500	2.90700	0.06885	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.90100	3.90400	0.07690	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.30000	0.29700	1.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.00000	0.99400	0.60000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.15600	8.15000	0.07357	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.17000	6.16600	0.06483	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.19800	4.19500	0.07146	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.12500	0.12400	0.80000	0.00000	0.0000	300
05/03/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.27500	2.27100	0.17582	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.98900	0.98600	0.30334	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.13900	0.13300	4.31655	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.87000	1.87100	0.05348	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.85500	2.85700	0.07005	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.85100	3.85400	0.07790	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.20600	8.19900	0.08530	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.22000	6.21500	0.08039	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.04700	0.04600	2.12766	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.24700	4.24300	0.09418	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.12100	0.12000	0.82645	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.32100	2.31700	0.17234	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.43200	0.42900	0.69444	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.63200	0.62600	0.94937	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.95300	0.95000	0.31480	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.15300	0.14700	3.92157	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.82200	1.82300	0.05488	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.80500	2.80700	0.07130	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.80100	3.80400	0.07893	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.25600	8.24900	0.08479	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.26900	6.26400	0.07976	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.29600	4.29200	0.09311	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.11800	0.11700	0.84746	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.36800	2.36400	0.16892	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.41600	0.41300	0.72115	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.66600	0.66000	0.90090	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.91800	0.91500	0.32680	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.16800	0.16200	3.57143	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.77500	1.77500	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.75600	2.75800	0.07257	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.75100	3.75400	0.07998	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.44900	0.44600	0.66815	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.59900	0.59300	1.00167	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.30600	8.29900	0.08428	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.31800	6.31300	0.07914	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.34500	4.34100	0.09206	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.11400	0.11300	0.87719	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.41400	2.41000	0.16570	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.40100	0.39800	0.74813	0.00000	0.0000	4,400
05/03/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.70100	0.69500	0.85592	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.88400	0.88100	0.33937	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.18400	0.17800	3.26087	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.72700	1.72800	0.05790	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.70600	2.70800	0.07391	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.70100	3.70400	0.08106	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.35500	8.34900	0.07181	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.36800	6.36300	0.07852	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.39400	4.39000	0.09103	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.11100	0.11000	0.90090	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.46100	2.45700	0.16254	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.38600	0.38300	0.77720	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.73600	0.73000	0.81522	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.85100	0.84800	0.35253	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.20100	0.19500	2.98507	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.68000	1.68100	0.05952	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.65600	2.65800	0.07530	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.65200	3.65400	0.05476	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.40500	8.39900	0.07139	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.41700	6.41200	0.07792	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.44300	4.43900	0.09003	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10800	0.10700	0.92593	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.50800	2.50400	0.15949	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.37200	0.36900	0.80645	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.77200	0.76600	0.77720	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.81900	0.81500	0.48840	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.21900	0.21200	3.19635	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.63400	1.63400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.60700	2.60900	0.07672	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.60200	3.60400	0.05552	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.60500	8.59900	0.06973	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.61500	6.60900	0.09070	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.63900	4.63500	0.08623	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.69700	2.69300	0.14831	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.32200	0.31900	0.93168	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.92200	0.91600	0.65076	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.69900	0.69600	0.42918	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.29900	0.29300	2.00669	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.45000	1.44900	0.06897	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.40900	2.41100	0.08302	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.40200	3.40500	0.08818	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.55500	8.54900	0.07013	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.56600	6.56000	0.09138	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.59000	4.58600	0.08715	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.10000	0.09900	1.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.65000	2.64600	0.15094	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.33400	0.33100	0.89820	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.88400	0.87800	0.67873	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.72800	0.72400	0.54945	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.27800	0.27100	2.51799	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.49500	1.49500	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.45800	2.46000	0.08137	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.45200	3.45500	0.08691	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.29000	0.28700	1.03448	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
05/03/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.04000	1.03400	0.57692	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.65400	8.64900	0.05778	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.66500	6.65900	0.09002	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.68800	4.68400	0.08532	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.09500	0.09400	1.05263	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.74500	2.74100	0.14572	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.31100	0.30800	0.96463	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.96100	0.95500	0.62435	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.67200	0.66800	0.59524	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.32200	0.31500	2.17391	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.40500	1.40400	0.07117	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.35900	2.36100	0.08478	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.35300	3.35500	0.05965	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.35900	0.35600	0.83565	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.80900	0.80300	0.74166	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.00700	8.00000	0.08742	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.02200	6.01800	0.06642	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.05200	4.04800	0.09872	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13600	0.13500	0.73529	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.13600	2.13200	0.18727	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.50300	0.50000	0.59642	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.50300	0.49700	1.19284	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.10100	1.09900	0.18165	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.01400	2.01600	0.09930	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.00400	3.00600	0.06658	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.00100	4.00300	0.04999	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.05600	8.05000	0.07448	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.07100	6.06700	0.06589	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05100	0.05000	1.96078	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.10100	4.09700	0.09754	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.13200	0.13100	0.75758	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.18200	2.17800	0.18332	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.48500	0.48100	0.82474	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.53500	0.52800	1.30841	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.06300	1.06000	0.28222	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11300	0.10700	5.30973	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.96600	1.96700	0.05086	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.95400	2.95700	0.10156	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.95100	3.95300	0.05062	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.45500	8.44900	0.07096	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.46700	6.46100	0.09278	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.49200	4.48800	0.08905	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.55500	2.55100	0.15656	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.78700	0.78400	0.38119	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.23700	0.23100	2.53165	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.58700	1.58700	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.55700	2.55900	0.07822	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.55200	3.55400	0.05631	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.50500	8.49900	0.07055	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.51600	6.51000	0.09208	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.54100	4.53700	0.08809	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.10200	0.10200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.60200	2.59900	0.11530	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.34600	0.34300	0.86705	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.84600	0.84000	0.70922	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.75700	0.75400	0.39630	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.25700	0.25100	2.33463	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.54100	1.54100	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.50800	2.51000	0.07974	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.50200	3.50400	0.05711	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.21100	7.20400	0.09707	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.23000	5.22600	0.07648	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.27200	3.26900	0.09169	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.21500	0.21300	0.93023	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.41500	1.41000	0.35336	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.80000	4.80300	0.06250	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.45800	1.45300	0.34294	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.20800	0.20600	0.96154	0.00000	0.0000	330
05/03/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.16400	0.16300	0.60976	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.81400	1.81000	0.22051	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.19600	0.19400	1.02041	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.54600	1.54100	0.32342	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.16000	0.15800	1.25000	0.00000	0.0000	0
05/03/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.86000	1.85500	0.26882	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.97780	7.98050	0.03384	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.57000	0.57000	0.00000	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.59200	0.59000	0.33784	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.54700	0.54800	0.18282	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.61900	0.61800	0.16155	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.59300	0.59400	0.16863	0.00000	0.0000	0
05/03/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.56500	0.56400	0.17699	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15			Foreign Exchange Future	11.26940	11.22180	0.42238	11.25400	11.2070	17,919
05/03/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.73100	10.77800	0.43798	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.73100	8.77800	0.53831	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.73100	6.77800	0.69826	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.73100	4.77800	0.99345	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.73100	2.77800	1.72098	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.73100	1.77800	2.71519	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.73600	0.78200	6.25000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.29700	0.25400	14.47811	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	1.27000	1.22200	3.77953	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.00	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
05/03/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.88100	10.92800	0.43195	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.88100	8.92800	0.52922	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.88100	6.92800	0.68304	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.88100	4.92800	0.96292	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.88100	2.92800	1.63138	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.88100	1.92800	2.49867	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.88400	0.93000	5.20362	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.17700	0.14000	20.90395	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.12000	1.07200	4.28571	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.83100	10.87800	0.43394	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.83100	8.87800	0.53222	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.83100	6.87800	0.68804	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.83100	4.87800	0.97288	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.83100	2.87800	1.66019	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.83100	1.87800	2.56690	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.83400	0.88100	5.63549	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.21500	0.17500	18.60465	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.17000	1.12200	4.10256	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.11900	2.07200	2.21803	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	10.23100	10.27800	0.45939	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.23100	8.27800	0.57101	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	10.08100	10.12800	0.46622	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.35	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
05/03/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.08100	8.12800	0.58161	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.08100	6.12800	0.77290	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.08100	4.12800	1.15168	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.08100	2.12800	2.25853	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.08200	1.12900	4.34381	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.07100	0.05600	21.12676	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.15200	0.18400	21.05263	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.92100	0.87300	5.21173	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.91900	1.87200	2.44919	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.93100	9.97800	0.47327	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.93100	7.97800	0.59261	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.93100	5.97800	0.79245	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.93100	3.97800	1.19562	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.93100	1.97800	2.43397	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.93300	0.98000	5.03751	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.14100	0.10800	23.40426	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.07000	1.02200	4.48598	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.06900	2.02200	2.27163	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.98100	10.02800	0.47089	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.98100	8.02800	0.58890	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.98100	6.02800	0.78582	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.98100	4.02800	1.18061	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.98100	2.02800	2.37254	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.98300	1.03000	4.78128	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.11000	0.08700	20.90909	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.09100	0.11500	26.37363	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.02000	0.97300	4.60784	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.01900	1.97200	2.32789	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	10.13100	10.17800	0.46392	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.13100	8.17800	0.57803	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.13100	6.17800	0.76660	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.13100	4.17800	1.13774	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.13100	2.17800	2.20554	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	1.13200	1.17900	4.15194	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.05700	0.04500	21.05263	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.18800	0.22300	18.61702	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.87100	0.82300	5.51091	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.86900	1.82200	2.51471	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	10.38100	10.42800	0.45275	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.38100	8.42800	0.56079	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	10.53100	10.57800	0.44630	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	8.53100	8.57800	0.55093	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.78100	10.82800	0.43595	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.78100	8.82800	0.53525	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.78100	6.82800	0.69311	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.78100	4.82800	0.98306	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.78100	1.82800	2.63897	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.78500	0.83100	5.85987	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.25500	0.21300	16.47059	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.03600	0.04100	13.88889	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.22000	1.17200	3.93443	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	10.68100	10.72800	0.44003	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	8.68100	8.72800	0.54141	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	10.63100	10.67800	0.44210	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	8.63100	8.67800	0.54455	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	10.58100	10.62800	0.44419	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	8.58100	8.62800	0.54772	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	10.48100	10.52800	0.44843	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.48100	8.52800	0.55418	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	10.33100	10.37800	0.45494	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.33100	8.37800	0.56416	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	10.28100	10.32800	0.45715	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.28100	8.32800	0.56756	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	10.18100	10.22800	0.46164	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.18100	8.22800	0.57450	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.18100	6.22800	0.76039	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.18100	4.22800	1.12413	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.18100	2.22800	2.15497	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	1.18200	1.22900	3.97631	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.22700	0.26400	16.29956	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.82100	0.77400	5.72473	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.81900	1.77200	2.58384	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.45	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
05/03/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	10.03100	10.07800	0.46855	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.03100	8.07800	0.58523	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.03100	6.07800	0.77931	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	5.03100	5.07800	0.93421	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.03100	4.07800	1.16596	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	3.03100	3.07800	1.55064	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.03100	2.07800	2.31413	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	1.03300	1.07900	4.45305	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.08900	0.07000	21.34831	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.12000	0.14800	23.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.97000	0.92300	4.84536	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.96900	1.92200	2.38700	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.78100	2.82800	1.69004	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	6.63100	6.67800	0.70879	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	5.63100	5.67800	0.83467	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	4.63100	4.67800	1.01490	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	3.63100	3.67800	1.29441	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	2.63100	2.67800	1.78639	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
05/03/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.63100	1.67800	2.88167	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.63800	0.68300	7.05329	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.38700	0.34100	11.88630	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	1.36900	1.32200	3.43316	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.38100	6.42800	0.73656	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.65	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
05/03/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	5.38100	5.42800	0.87344	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.38100	4.42800	1.07281	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	3.38100	3.42800	1.39012	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.38100	2.42800	1.97396	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	1.38200	1.42900	3.40087	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.40000	0.44300	10.75000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.62500	0.57700	7.68000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.61900	1.57200	2.90303	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.48100	6.52800	0.72520	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	5.48100	5.52800	0.85751	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.48100	4.52800	1.04887	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.48100	3.52800	1.35019	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.48100	2.52800	1.89440	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.48100	1.52800	3.17353	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.49300	0.53800	9.12779	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.52800	0.48100	8.90152	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.51900	1.47200	3.09414	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.28100	6.32800	0.74829	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	5.28100	5.32800	0.88998	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.28100	4.32800	1.09787	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	3.28100	3.32800	1.43249	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.28100	2.32800	2.06050	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	1.28200	1.32900	3.66615	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.03000	0.02300	23.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.31100	0.35100	12.86174	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.72300	0.67500	6.63900	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.71900	1.67200	2.73415	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	6.58100	6.62800	0.71418	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	5.58100	5.62800	0.84214	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	4.58100	4.62800	1.02598	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	3.58100	3.62800	1.31248	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	2.58100	2.62800	1.82100	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	1.58100	1.62800	2.97280	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.58900	0.63500	7.80985	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.43300	0.38700	10.62356	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	1.41900	1.37200	3.31219	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	6.68100	6.72800	0.70349	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	5.68100	5.72800	0.82732	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	4.68100	4.72800	1.00406	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	3.68100	3.72800	1.27683	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	2.68100	2.72800	1.75308	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.68100	1.72800	2.79595	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.68700	0.73300	6.69578	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.34100	0.29700	12.90323	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	1.32000	1.27200	3.63636	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	6.53100	6.57800	0.71964	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.80	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
05/03/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	5.53100	5.57800	0.84976	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	4.53100	4.57800	1.03730	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	3.53100	3.57800	1.33107	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	2.53100	2.57800	1.85697	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	1.53100	1.57800	3.06989	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.54100	0.58600	8.31793	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.48000	0.43300	9.79167	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.46900	1.42200	3.19946	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.43100	6.47800	0.73084	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	5.43100	5.47800	0.86540	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.43100	4.47800	1.06071	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	11,630
05/03/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.43100	3.47800	1.36986	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.43100	2.47800	1.93336	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.43200	1.47900	3.28212	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.44600	0.49000	9.86547	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.57600	0.52900	8.15972	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.56900	1.52200	2.99554	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.33100	6.37800	0.74238	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	5.33100	5.37800	0.88164	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.33100	4.37800	1.08520	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	3.33100	3.37800	1.41099	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.33100	2.37800	2.01630	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.33200	1.37900	3.52853	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.35500	0.39600	11.54930	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.67400	0.62600	7.12166	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.66900	1.62200	2.81606	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.23100	6.27800	0.75429	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	5.23100	5.27800	0.89849	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.23100	4.27800	1.11085	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.23100	3.27800	1.45466	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.23200	1.27900	3.81494	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.03700	0.02800	24.32432	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.26800	0.30600	14.17910	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.77200	0.72400	6.21762	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.76900	1.72200	2.65687	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.23100	2.27800	2.10668	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	9.33100	9.37800	0.50370	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	7.33100	7.37800	0.64111	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.66900	2.62200	1.76096	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	9.23100	9.27800	0.50915	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	7.23100	7.27800	0.64998	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.76900	2.72200	1.69736	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	9.28100	9.32800	0.50641	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	7.28100	7.32800	0.64552	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.71900	2.67200	1.72858	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	9.53100	9.57800	0.49313	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.80	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
05/03/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	7.53100	7.57800	0.62409	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	2.46900	2.42200	1.90360	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	9.63100	9.67800	0.48801	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	7.63100	7.67800	0.61591	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	2.36900	2.32200	1.98396	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	9.58100	9.62800	0.49055	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	7.58100	7.62800	0.61997	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	2.41900	2.37200	1.94295	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	9.68100	9.72800	0.48549	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	7.68100	7.72800	0.61190	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	2.31900	2.27200	2.02674	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.83100	9.87800	0.47808	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.83100	7.87800	0.60018	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.83100	5.87800	0.80604	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.83100	3.87800	1.22683	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.16900	2.12200	2.16690	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.88100	9.92800	0.47566	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.88100	7.92800	0.59637	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.88100	5.92800	0.79918	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.88100	3.92800	1.21103	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.78100	9.82800	0.48052	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.78100	7.82800	0.60404	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.78100	5.82800	0.81301	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.78100	3.82800	1.24306	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.21900	2.17200	2.11807	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	9.08100	9.12800	0.51756	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	7.08100	7.12800	0.66375	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	5.08100	5.12800	0.92501	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.08100	3.12800	1.52548	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.91900	2.87200	1.61014	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	3.31900	3.27200	1.41609	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.26900	2.22200	2.07140	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.26900	3.22200	1.43775	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	3.41900	3.37200	1.37467	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.21900	3.17200	1.46008	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	9.38100	9.42800	0.50101	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	7.38100	7.42800	0.63677	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.61900	2.57200	1.79458	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.11900	3.07200	1.50689	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.93100	8.97800	0.52626	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.93100	6.97800	0.67811	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.93100	4.97800	0.95315	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.93100	2.97800	1.60355	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.06900	3.02200	1.53144	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	9.18100	9.22800	0.51193	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	7.18100	7.22800	0.65450	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	5.18100	5.22800	0.90716	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	3.18100	3.22800	1.47752	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.81900	2.77200	1.66726	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	9.43100	9.47800	0.49836	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	7.43100	7.47800	0.63249	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.56900	2.52200	1.82951	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	9.13100	9.17800	0.51473	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	7.13100	7.17800	0.65909	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	5.13100	5.17800	0.91600	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	3.13100	3.17800	1.50112	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.86900	2.82200	1.63820	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	9.48100	9.52800	0.49573	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	7.48100	7.52800	0.62826	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.51900	2.47200	1.86582	0.00000	0.0000	0
05/03/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14			Foreign Exchange Future	11.45780	11.40870	0.42853	11.43000	11.4000	18,038
05/03/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	10.59200	10.64100	0.46261	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	8.59200	8.64100	0.57030	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.89200	10.94100	0.44987	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.89200	8.94100	0.55106	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	10.39200	10.44100	0.47152	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.39200	8.44100	0.58389	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.39300	6.44200	0.76646	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.85	C	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
05/03/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.39500	4.44400	1.11490	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	10.24200	10.29100	0.47842	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.24200	8.29100	0.59452	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.24300	6.29200	0.78488	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.24600	4.29400	1.13048	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	10.14200	10.19100	0.48314	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.14200	8.19100	0.60182	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.19100	2.23700	2.09950	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.11900	0.11300	5.04202	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	1.26100	1.30400	3.40999	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.93100	0.89000	4.40387	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.87000	1.82100	2.62032	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.94200	9.99100	0.49286	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.94200	7.99100	0.61697	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.99200	10.04100	0.49039	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.99200	8.04100	0.61311	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.13600	0.13000	4.41176	0.00000	0.0000	8,032
05/03/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	1.12800	1.17100	3.81206	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.37800	0.35900	5.02646	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.37000	0.40000	8.10811	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.05700	1.01400	4.06812	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.01700	1.96800	2.42935	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	10.44200	10.49100	0.46926	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.44300	6.49200	0.76052	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.44500	4.49400	1.10236	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	10.64200	10.69100	0.46044	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	8.64200	8.69100	0.56700	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	6.64300	6.69200	0.73762	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.79200	10.84100	0.45404	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.79200	8.84100	0.55732	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.16500	0.15700	4.84848	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.95700	0.99800	4.28422	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.48100	0.45300	5.82121	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.27300	0.29400	7.69231	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.24300	1.19600	3.78117	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.84200	10.89100	0.45195	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.84200	8.89100	0.55417	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.45300	0.42700	5.73951	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.29500	0.31800	7.79661	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.19600	1.14900	3.92977	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.74200	10.79100	0.45615	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.74200	8.79100	0.56051	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.76500	2.81300	1.73599	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.81300	1.86000	2.59239	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.17300	0.16500	4.62428	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.91500	0.95600	4.48087	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.50900	0.48000	5.69745	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.25100	0.27100	7.96813	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	1.29000	1.24300	3.64341	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	10.69200	10.74100	0.45829	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	6.69300	6.74200	0.73211	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	4.69500	4.74300	1.02236	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	10.54200	10.59100	0.46481	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	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
05/03/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	8.54200	8.59100	0.57364	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	10.49200	10.54100	0.46702	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.49200	8.54100	0.57701	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.49300	6.54200	0.75466	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.49500	4.54400	1.09010	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	10.34200	10.39100	0.47380	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.34200	8.39100	0.58739	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.34300	6.39200	0.77251	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.34500	4.39400	1.12773	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.26100	0.24800	4.98084	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.60300	0.63900	5.97015	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.77400	0.73700	4.78036	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.11600	0.12800	10.34483	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.67400	1.62600	2.86738	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	10.29200	10.34100	0.47610	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.29200	8.34100	0.59093	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	10.19200	10.24100	0.48077	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	8.19200	8.24100	0.59814	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	2.23800	2.28400	2.05541	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.30600	0.29000	5.22876	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.49800	0.53100	6.62651	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.89100	0.85000	4.60157	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.08300	0.09100	9.63855	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	10.09200	10.14100	0.48553	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.09200	8.14100	0.60554	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	6.59300	6.64200	0.74321	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	5.59300	5.64200	0.87610	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	4.59500	4.64400	1.06638	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	3.60000	3.64800	1.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.14400	2.19000	2.14552	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.12400	0.11800	4.83871	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	1.21600	1.25900	3.53618	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.34000	0.32200	5.29412	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.43200	0.46300	7.17593	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.97200	0.93000	4.32099	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.06400	0.07100	10.93750	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.91900	1.87000	2.55341	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.81400	2.86100	1.67022	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	7.14300	7.19200	0.68599	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	5.14400	5.19300	0.95257	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.14600	4.19500	1.18186	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.19200	0.18200	5.20833	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.83400	0.87300	4.67626	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.56900	0.53800	5.44815	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.21100	0.22900	8.53081	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	7.04300	7.09200	0.69573	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.08400	0.08000	4.76190	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.62600	1.67100	2.76753	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.21200	0.20100	5.18868	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.75400	0.79200	5.03979	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.63300	0.60000	5.21327	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.17500	0.19100	9.14286	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.48100	1.43300	3.24105	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.74300	6.79200	0.72668	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.74300	5.79200	0.85321	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.74400	4.79300	1.03288	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.74800	3.79700	1.30736	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.28500	2.33200	2.05689	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.10800	0.10400	3.70370	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	1.35000	1.39500	3.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.29000	0.27500	5.17241	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.53200	0.56600	6.39098	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.85100	0.81100	4.70035	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.09300	0.10200	9.67742	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.77200	1.72300	2.76524	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.24800	0.23500	5.24194	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.64000	0.67600	5.62500	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.73800	0.70100	5.01355	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.13000	0.14200	9.23077	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.62600	1.57700	3.01353	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	6.19300	6.24200	0.79122	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	5.19400	5.24300	0.94340	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.76600	1.81200	2.60476	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.18200	0.17300	4.94505	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.87400	0.91400	4.57666	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	1.33800	1.29000	3.58744	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	7.09300	7.14200	0.69082	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	5.09400	5.14300	0.96192	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.09600	4.14500	1.19629	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.62000	2.66700	1.79389	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.67200	1.71800	2.75120	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.20200	0.19200	4.95050	0.00000	0.0000	28
05/03/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.79400	0.83300	4.91184	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.60100	0.56800	5.49085	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.19300	0.20900	8.29016	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	1.43300	1.38500	3.34962	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.99300	7.04200	0.70070	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.99300	6.04200	0.81762	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.99400	5.04300	0.98118	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.99600	4.04500	1.22623	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.08700	0.08400	3.44828	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.57900	1.62500	2.91324	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.22300	0.21200	4.93274	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.71500	0.75300	5.31469	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.66700	0.63200	5.24738	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.15900	0.17300	8.80503	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.52900	1.48100	3.13931	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.53300	1.57800	2.93542	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.23500	0.22300	5.10638	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.67700	0.71400	5.46529	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.57700	1.52900	3.04375	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.79300	6.84200	0.72133	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.79300	5.84200	0.84585	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.79400	4.84300	1.02211	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.79800	3.84600	1.26382	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.10400	0.09900	4.80769	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	1.39600	1.44000	3.15186	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.27500	0.26100	5.09091	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.56700	0.60200	6.17284	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.81200	0.77300	4.80296	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.10400	0.11400	9.61538	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.72300	1.67400	2.84388	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.33300	2.37900	1.97171	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	6.54300	6.59200	0.74889	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	5.54300	5.59200	0.88400	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	4.54500	4.59400	1.07811	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	3.55000	3.59900	1.38028	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.05100	2.09700	2.24281	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.29300	6.34200	0.77864	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	5.29400	5.34300	0.92558	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.29500	4.34400	1.14086	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	3.30300	3.35200	1.48350	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.06900	0.06600	4.34783	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.86100	1.90700	2.47179	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.09300	6.14200	0.80420	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.42700	0.40200	5.85480	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.31900	0.34300	7.52351	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.15000	1.10300	4.08696	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.11600	2.06700	2.31569	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.94300	5.99200	0.82450	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.94400	4.99300	0.99110	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	8,032
05/03/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.96000	3.00800	1.62162	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.40200	0.37800	5.97015	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.34400	0.36900	7.26744	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.10300	1.05700	4.17044	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	5.04400	5.09300	0.97145	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.04600	4.09500	1.21107	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	3.05800	3.10600	1.56965	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.05600	0.05200	7.14286	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.09800	2.14300	2.14490	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.13000	0.12400	4.61538	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	1.17200	1.21500	3.66894	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.35900	0.34000	5.29248	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.40100	0.43100	7.48130	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.01500	0.97200	4.23645	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.96800	1.91900	2.48984	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.01000	0.01000	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
05/03/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.44200	8.49100	0.58043	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.94300	6.99200	0.70575	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	5.44400	5.49300	0.90007	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.94700	3.99500	1.21611	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.47600	2.52300	1.89822	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.14300	0.13600	4.89510	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	1.08500	1.12700	3.87097	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.70200	0.66600	5.12821	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.14400	0.15700	9.02778	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.06600	2.01700	2.37173	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.55900	3.51000	1.37679	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	2.57200	2.61900	1.82737	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	8.69200	8.74100	0.56374	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	7.19300	7.24200	0.68122	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	5.69300	5.74200	0.86071	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	4.19600	4.24500	1.16778	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.71700	2.76400	1.72985	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.11300	0.10800	4.42478	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	1.30500	1.34900	3.37165	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.53800	0.50800	5.57621	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.23000	0.24900	8.26087	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	1.82100	1.77200	2.69083	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	3.30900	3.26000	1.48081	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	9.14200	9.19100	0.53599	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	7.64200	7.69100	0.64119	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.14300	6.19200	0.79766	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.10	C	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
05/03/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	4.64500	4.69400	1.05490	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	3.15600	3.20400	1.52091	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.07700	0.07400	3.89610	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.71900	1.76500	2.67597	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.32200	0.30600	4.96894	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.46400	0.49700	7.11207	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	1.38500	1.33700	3.46570	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.86000	2.81100	1.71329	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.84300	6.89200	0.71606	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.84300	5.89200	0.83861	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.84400	4.89300	1.01156	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.84700	3.89600	1.27372	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.86200	2.91000	1.67715	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.38000	2.42700	1.97479	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.90800	1.95500	2.46331	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	1.44100	1.48600	3.12283	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.15700	0.15000	4.45860	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.99900	1.04100	4.20420	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.66800	2.71600	1.79910	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.89300	6.94200	0.71087	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.89300	5.94200	0.83149	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.89400	4.94300	1.00123	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.89700	3.94600	1.25738	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.42800	2.47500	1.93575	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.06400	0.06100	4.68750	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.95600	2.00200	2.35174	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.09500	0.09100	4.21053	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	1.48700	1.53200	3.02623	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.15000	0.14300	4.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	1.04200	1.08400	4.03071	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	2.52400	2.57100	1.86212	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	11,194
05/03/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.04300	6.09200	0.81086	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	11,194
05/03/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.00300	2.05000	2.34648	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.91100	2.95900	1.64892	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	9.34200	9.39100	0.52451	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	7.34300	7.39100	0.65368	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	5.34400	5.39300	0.91692	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	3.35200	3.40100	1.46181	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.66100	2.61200	1.84141	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	9.24200	9.29100	0.53019	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	7.24300	7.29200	0.67652	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	5.24400	5.29300	0.93440	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	3.25400	3.30200	1.47511	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.76100	2.71200	1.77472	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	9.29200	9.34100	0.52734	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	7.29300	7.34200	0.67188	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.71100	2.66200	1.80745	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	9.54200	9.59100	0.51352	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	7.54200	7.59100	0.64970	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	2.46200	2.41300	1.99025	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	9.64200	9.69100	0.50819	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	17.10	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
05/03/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	5.64300	5.69200	0.86833	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	3.64900	3.69800	1.34283	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	2.36300	2.31400	2.07364	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	9.59200	9.64100	0.51084	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	7.59200	7.64100	0.64542	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	2.41300	2.36400	2.03067	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	9.69200	9.74100	0.50557	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	7.69200	7.74100	0.63703	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.69900	3.74700	1.29765	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	2.31400	2.26400	2.16076	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.84200	9.89100	0.49787	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.84200	7.89100	0.62484	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.16500	2.11600	2.26328	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.89200	9.94100	0.49535	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.89200	7.94100	0.62088	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.79200	9.84100	0.50041	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.79200	7.84100	0.62885	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.21500	2.16500	2.25734	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	9.09200	9.14100	0.53894	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	3.10700	3.15500	1.54490	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.91000	2.86100	1.68385	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	2.26400	2.21500	2.16431	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.25900	3.21000	1.50353	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	3.40900	3.36000	1.43737	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.20900	3.16000	1.52696	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	9.39200	9.44100	0.52172	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	7.39200	7.44100	0.66288	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	5.39400	5.44300	0.90842	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	3.40200	3.45000	1.41093	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.61200	2.56200	1.91424	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	9.19200	9.24100	0.53307	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	3.20500	3.25300	1.49766	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	2.81100	2.76100	1.77873	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.11000	3.06000	1.60772	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.94200	8.99100	0.54798	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.06000	3.01100	1.60131	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	9.44200	9.49100	0.51896	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	7.44200	7.49100	0.65843	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	3.45100	3.50000	1.41988	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.56200	2.51300	1.91257	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	10.04200	10.09100	0.48795	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.04200	8.09100	0.60930	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	9.49200	9.54100	0.51622	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	7.49200	7.54100	0.65403	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	5.49400	5.54200	0.87368	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00900	0.00800	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
05/03/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	3.50100	3.54900	1.37104	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.51200	2.46300	1.95064	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.74200	9.79100	0.50298	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.74200	7.79100	0.63291	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13			Foreign Exchange Future	11.64760	11.59640	0.43958	0.00000	0.0000	1,304
05/03/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.29300	0.27700	5.46075	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	1.37500	1.41100	2.61818	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.28100	0.26500	5.69395	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	1.41300	1.44900	2.54777	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.30600	0.28900	5.55556	0.00000	0.0000	0
05/03/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	1.33800	1.37300	2.61584	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08380	0.08270	1.31265	0.00000	0.0000	1,364
05/03/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00397	0.00289	27.20403	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00017	0.00019	11.76471	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00009	0.00006	33.33333	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.00629	0.00736	17.01113	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01380	0.01270	7.97101	0.00000	0.0000	0
05/03/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08530	0.08420	1.28957	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00690	0.00610	11.59420	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00160	0.00190	18.75000	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00264	0.00224	15.15152	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.00734	0.00804	9.53678	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01543	0.01430	7.32340	0.00000	0.0000	0
05/03/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00013	0.00010	23.07692	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15			Foreign Exchange Future	10.17250	10.13380	0.38044	10.13100	10.1270	20,662
05/03/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	9.47800	9.51600	0.40093	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	7.47800	7.51600	0.50816	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	5.47800	5.51600	0.69368	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	3.47800	3.51600	1.09258	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	1.47800	1.51600	2.57104	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.48400	0.51900	7.23140	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.52500	0.48700	7.23810	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	1.52300	1.48400	2.56074	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.65	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
05/03/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	2.52300	2.48400	1.54578	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.72800	9.76600	0.39063	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.72800	7.76600	0.49172	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.82800	9.86600	0.38665	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.82800	7.86600	0.48544	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	9.57800	9.61600	0.39674	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	7.57800	7.61600	0.50145	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,636
05/03/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	2.42800	2.46600	1.56507	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	9.37800	9.41600	0.40520	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	7.37800	7.41600	0.51504	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	5.37800	5.41600	0.70658	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	3.37800	3.41600	1.12493	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	1.37800	1.41600	2.75762	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.38800	0.42200	8.76289	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.62300	0.58500	6.09952	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	1.62300	1.58400	2.40296	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	2.62300	2.58400	1.48685	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	9.22800	9.26600	0.41179	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	7.22800	7.26600	0.52573	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	5.22800	5.26600	0.72686	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	3.22800	3.26600	1.17720	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	1.22800	1.26600	3.09446	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.25100	0.28100	11.95219	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.77300	0.73400	5.04528	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	1.77300	1.73400	2.19966	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	2.77300	2.73400	1.40642	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	9.27800	9.31600	0.40957	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	7.27800	7.31600	0.52212	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	5.27800	5.31600	0.71997	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	3.27800	3.31600	1.15924	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	1.27800	1.31600	2.97340	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.29500	0.32700	10.84746	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.72300	0.68400	5.39419	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	1.72300	1.68400	2.26349	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	2.72300	2.68400	1.43224	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.62800	9.66600	0.39468	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.62800	7.66600	0.49816	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.87800	9.91600	0.38469	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.87800	7.91600	0.48236	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.92800	9.96600	0.38276	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.92800	7.96600	0.47931	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.77800	9.81600	0.38863	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.77800	7.81600	0.48856	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.67800	9.71600	0.39264	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.67800	7.71600	0.49492	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	9.52800	9.56600	0.39882	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	7.52800	7.56600	0.50478	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	9.42800	9.46600	0.40305	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	7.42800	7.46600	0.51158	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	5.42800	5.46600	0.70007	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	3.42800	3.46600	1.10852	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	1.42800	1.46600	2.66106	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.43500	0.47000	8.04598	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.57400	0.53600	6.62021	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	1.57300	1.53400	2.47934	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	2.57300	2.53400	1.51574	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	9.32800	9.36600	0.40738	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	7.32800	7.36600	0.51856	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	9.17800	9.21600	0.41403	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	7.17800	7.21600	0.52940	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	5.17800	5.21600	0.73387	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	4.17800	4.21600	0.90953	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	3.17800	3.21600	1.19572	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	2.17800	2.21600	1.74472	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	1.17800	1.21600	3.22581	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.20800	0.23700	13.94231	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.82300	0.78400	4.73876	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	1.82300	1.78400	2.13933	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	2.82300	2.78400	1.38151	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	5.32800	5.36600	0.71321	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	4.32800	4.36600	0.87800	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	3.32800	3.36600	1.14183	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	2.32800	2.36600	1.63230	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10
05/03/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	1.32800	1.36600	2.86145	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.34100	0.37400	9.67742	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.67300	0.63500	5.64636	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	1.67300	1.63400	2.33114	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	2.67300	2.63400	1.45903	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	5.52800	5.56600	0.68741	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	4.52800	4.56600	0.83922	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	3.52800	3.56600	1.07710	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	2.52800	2.56600	1.50316	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	1.52800	1.56600	2.48691	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.53200	0.56800	6.76692	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.47500	0.43800	7.78947	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	1.47300	1.43400	2.64766	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	2.47300	2.43400	1.57703	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	5.57800	5.61600	0.68125	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	4.57800	4.61600	0.83006	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	3.57800	3.61600	1.06205	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	2.57800	2.61600	1.47401	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.57800	1.61600	2.40811	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.58100	0.61800	6.36833	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.42700	0.39000	8.66511	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	1.42300	1.38400	2.74069	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	2.42300	2.38400	1.60957	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.77800	5.81600	0.65767	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.77800	4.81600	0.79531	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.77800	3.81600	1.00582	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.77800	2.81600	1.36789	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.77800	1.81600	2.13723	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.77900	0.81700	4.87805	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.24100	0.20900	13.27801	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.22300	1.18400	3.18888	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.22300	2.18400	1.75439	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.82800	5.86600	0.65202	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.82800	4.86600	0.78708	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.82800	3.86600	0.99269	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.82800	2.86600	1.34371	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.82800	1.86600	2.07877	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	13,651
05/03/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.82900	0.86600	4.46321	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.19900	0.16800	15.57789	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.17300	1.13400	3.32481	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.17300	2.13400	1.79475	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.67800	5.71600	0.66925	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.67800	4.71600	0.81231	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.67800	3.71600	1.03317	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.67800	2.71600	1.41897	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.67800	1.71600	2.26460	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.68000	0.71700	5.44118	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.33200	0.29600	10.84337	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.32300	1.28400	2.94785	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.32300	2.28400	1.67886	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.62800	5.66600	0.67520	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.62800	4.66600	0.82109	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.62800	3.66600	1.04741	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.62800	2.66600	1.44597	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.62800	1.66600	2.33415	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.63100	0.66700	5.70523	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.37900	0.34200	9.76253	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.37300	1.33400	2.84050	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.37300	2.33400	1.64349	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.72800	5.76600	0.66341	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.72800	4.76600	0.80372	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.72800	3.76600	1.01931	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.72800	2.76600	1.39296	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.72800	1.76600	2.19907	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.73000	0.76700	5.06849	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.28600	0.25100	12.23776	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.27300	1.23400	3.06363	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.27300	2.23400	1.71579	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.97800	6.01600	0.63566	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.97800	5.01600	0.76336	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.97800	4.01600	0.95525	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.97800	3.01600	1.27602	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.97800	2.01600	1.92113	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.97900	1.01600	3.77937	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.09100	0.07100	21.97802	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.06900	0.08700	26.08696	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.02300	0.98400	3.81232	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.02300	1.98400	1.92783	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.87800	5.91600	0.64648	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.87800	4.91600	0.77901	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.87800	3.91600	0.97989	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.87800	2.91600	1.32036	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.87800	1.91600	2.02343	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.87900	0.91600	4.20933	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.15900	0.13200	16.98113	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.03700	0.04800	29.72973	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.12300	1.08400	3.47284	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.12300	2.08400	1.83702	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.92800	5.96600	0.64103	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.92800	4.96600	0.77110	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.92800	3.96600	0.96741	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.92800	2.96600	1.29781	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.92900	0.96600	3.98278	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.12300	0.09900	19.51220	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.05100	0.06500	27.45098	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.07300	1.03400	3.63467	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.07300	2.03400	1.88133	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	6.02800	6.06600	0.63039	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	5.02800	5.06600	0.75577	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	4.02800	4.06600	0.94340	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	3.02800	3.06600	1.25495	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	2.02800	2.06600	1.87377	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	1.02800	1.06600	3.69650	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.07000	0.05300	24.28571	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.09800	0.11900	21.42857	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.97300	0.93400	4.00822	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	1.97300	1.93400	1.97669	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	6.07800	6.11600	0.62521	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	5.07800	5.11600	0.74833	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	4.07800	4.11600	0.93183	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	3.07800	3.11600	1.23457	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	2.07800	2.11600	1.82868	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,700
05/03/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	1.07800	1.11600	3.52505	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.13100	0.15500	18.32061	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.92300	0.88400	4.22535	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	1.92300	1.88400	2.02808	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.92800	1.96600	1.97095	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.97800	9.01600	0.42326	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.97800	7.01600	0.54457	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.02300	2.98400	1.29011	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	9.12800	9.16600	0.41630	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	7.12800	7.16600	0.53311	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	5.12800	5.16600	0.74103	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	3.12800	3.16600	1.21483	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	1.12800	1.16600	3.36879	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.04000	0.02900	27.50000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.16800	0.19500	16.07143	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.87300	0.83400	4.46735	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	1.87300	1.83400	2.08222	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	2.87300	2.83400	1.35747	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	9.07800	9.11600	0.41859	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	7.07800	7.11600	0.53687	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	2.92300	2.88400	1.33425	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.92800	8.96600	0.42563	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.92800	6.96600	0.54850	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.07300	3.03400	1.26912	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	9.02800	9.06600	0.42091	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	7.02800	7.06600	0.54069	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	2.97300	2.93400	1.31181	0.00000	0.0000	0
05/03/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14			Foreign Exchange Future	10.34770	10.30730	0.39042	10.36450	10.2900	14,311
05/03/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.78900	1.82500	2.01230	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.59700	1.63300	2.25423	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.69300	1.72900	2.12640	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.95200	8.99300	0.45800	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.95200	6.99300	0.58976	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.95300	4.99300	0.80759	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.95900	2.99900	1.35181	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.08700	0.07900	9.19540	0.00000	0.0000	25
05/03/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	1.03900	1.07200	3.17613	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.32200	0.30300	5.90062	0.00000	0.0000	20
05/03/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.27400	0.29600	8.02920	0.00000	0.0000	271
05/03/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.06300	1.02400	3.66886	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.05100	2.01000	1.99902	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.04800	3.00800	1.31234	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	9.25200	9.29300	0.44315	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	7.25200	7.29300	0.56536	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	5.25200	5.29300	0.78065	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	3.25600	3.29700	1.25921	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	1.31400	1.34800	2.58752	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.21300	0.20000	6.10329	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.46500	0.49300	6.02151	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.79200	0.75900	4.16667	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	1.75200	1.71200	2.28311	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	2.74800	2.70800	1.45560	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	9.35200	9.39300	0.43841	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	7.35200	7.39300	0.55767	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	5.35200	5.39300	0.76607	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	3.35600	3.39600	1.19190	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.05500	0.04900	10.90909	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	1.40700	1.44200	2.48756	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.18600	0.17400	6.45161	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.53800	0.56700	5.39033	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.70900	0.67800	4.37236	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.06100	0.07100	16.39344	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	1.65300	1.61300	2.41984	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	2.64800	2.60800	1.51057	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	9.00200	9.04300	0.45545	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	7.00200	7.04300	0.58555	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	5.00300	5.04300	0.79952	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	3.00800	3.04800	1.32979	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.08200	0.07500	8.53659	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	1.08400	1.11800	3.13653	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.29900	0.28300	5.35117	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.30100	0.32600	8.30565	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.01400	0.97800	3.55030	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.00100	1.96000	2.04898	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	2.99800	2.95800	1.33422	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	9.05200	9.09300	0.45294	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	7.05200	7.09300	0.58140	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	5.05200	5.09300	0.81156	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	3.05800	3.09800	1.30804	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	1.12900	1.16300	3.01151	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.27900	0.26400	5.37634	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.33100	0.35700	7.85498	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.96800	0.93200	3.71901	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	1.95100	1.91100	2.05023	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	2.94800	2.90800	1.35685	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	9.20200	9.24300	0.44556	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	7.20200	7.24300	0.56929	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	5.20200	5.24300	0.78816	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	3.20700	3.24700	1.24727	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	1.26700	1.30200	2.76243	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.22800	0.21400	6.14035	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.43000	0.45700	6.27907	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.83400	0.80100	3.95683	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.03600	0.04400	22.22222	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	1.80200	1.76200	2.21976	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	2.79800	2.75800	1.42959	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	9.10200	9.14300	0.45045	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	7.10200	7.14300	0.57730	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	5.10200	5.14300	0.80361	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	3.10700	3.14800	1.31960	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	1.17500	1.20900	2.89362	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.26100	0.24600	5.74713	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.36300	0.38900	7.16253	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.92300	0.88800	3.79198	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	1.90100	1.86100	2.10416	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	2.89800	2.85800	1.38026	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	9.15200	9.19300	0.44799	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	7.15200	7.19300	0.57327	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	5.15200	5.19300	0.79581	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	3.15700	3.19700	1.26703	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	1.22100	1.25500	2.78460	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.24400	0.23000	5.73770	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.39600	0.42300	6.81818	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.87800	0.84400	3.87244	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.03000	0.03700	23.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	1.85200	1.81100	2.21382	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	2.84800	2.80800	1.40449	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	9.50200	9.54300	0.43149	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	7.50200	7.54300	0.54652	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	5.50200	5.54300	0.74518	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	3.50500	3.54500	1.14123	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.54900	1.58500	2.32408	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.15300	0.14200	7.18954	0.00000	0.0000	29
05/03/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.65500	0.68500	4.58015	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.59400	0.56600	4.71380	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.09600	0.10900	13.54167	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	1.50500	1.46400	2.72425	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	2.49900	2.45800	1.64066	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	9.45200	9.49300	0.43377	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	7.45200	7.49300	0.55019	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	5.45200	5.49300	0.75202	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	3.45500	3.49600	1.18669	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.50200	1.53700	2.33023	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.16300	0.15200	6.74847	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.61500	0.64500	4.87805	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.63100	0.60200	4.59588	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.08300	0.09500	14.45783	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	1.55400	1.51400	2.57400	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	2.54900	2.50800	1.60847	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	9.55200	9.59300	0.42923	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	7.55200	7.59300	0.54290	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	5.55200	5.59300	0.73847	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	3.55500	3.59500	1.12518	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.69500	0.72600	4.46043	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.55900	0.53100	5.00894	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.11100	0.12400	11.71171	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	1.45500	1.41500	2.74914	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	2.44900	2.40900	1.63332	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	9.60200	9.64300	0.42699	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	7.60200	7.64300	0.53933	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	5.60200	5.64300	0.73188	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.60400	3.64500	1.13762	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.64500	1.68100	2.18845	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.13400	0.12400	7.46269	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.73600	0.76700	4.21196	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.52400	0.49800	4.96183	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.12600	0.14100	11.90476	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	1.40600	1.36600	2.84495	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	2.39900	2.35900	1.66736	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	9.40200	9.44300	0.43608	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	7.40200	7.44300	0.55390	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	5.40200	5.44300	0.75898	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	3.40500	3.44600	1.20411	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.45500	1.49000	2.40550	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.17400	0.16300	6.32184	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.57600	0.60600	5.20833	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.67000	0.64000	4.47761	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.07200	0.08300	15.27778	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	1.60300	1.56300	2.49532	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	2.59900	2.55800	1.57753	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.65200	9.69300	0.42478	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.65200	7.69300	0.53581	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.65200	5.69300	0.72541	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.65400	3.69500	1.12206	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.12600	0.11600	7.93651	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.77800	0.80900	3.98458	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.49100	0.46600	5.09165	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.14300	0.15900	11.18881	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.35600	1.31700	2.87611	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.34900	2.30900	1.70285	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.80200	9.84300	0.41828	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.80200	7.84300	0.52551	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.80200	5.84300	0.70665	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.80400	3.84500	1.07781	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.83700	1.87400	2.01415	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.10400	0.09600	7.69231	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.90600	0.93900	3.64238	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.40000	0.37800	5.50000	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.20200	0.22100	9.40594	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.20900	1.17000	3.22581	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.20000	2.15900	1.86364	0.00000	0.0000	0
05/03/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/09/13			Foreign Exchange Future	10.52160	10.47890	0.40583	10.52650	10.5265	605
05/03/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.18500	0.17600	4.86486	0.00000	0.0000	0
05/03/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.32800	1.36200	2.56024	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13			Foreign Exchange Future	10.69340	10.64950	0.41053	0.00000	0.0000	160
05/03/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	9.51200	9.55400	0.44155	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	7.52300	7.56200	0.51841	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	5.55200	5.59300	0.73847	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.09900	0.09400	5.05051	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.60600	3.64500	1.08153	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.24100	0.23200	3.73444	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.74800	1.78300	2.00229	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.42000	0.40700	3.09524	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.92700	0.95800	3.34412	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.81700	0.79300	2.93758	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.32400	0.34400	6.17284	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	1.55900	1.52000	2.50160	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	2.51000	2.46600	1.75299	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.26000	0.25100	3.46154	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.61700	1.65200	2.16450	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	9.56200	9.60400	0.43924	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	7.57300	7.61200	0.51499	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.60100	5.64200	0.73201	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.09700	0.09200	5.15464	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.65400	3.69300	1.06732	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.23600	0.22700	3.81356	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.79300	1.82800	1.95204	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.40700	0.39400	3.19410	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.96400	0.99500	3.21577	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.78900	0.76600	2.91508	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.34600	0.36700	6.06936	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	1.51500	1.47600	2.57426	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07200	0.07700	6.94444	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	2.46100	2.41700	1.78789	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.26000	10.30300	0.41910	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.26800	8.30700	0.47170	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.29000	6.33000	0.63593	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.07400	0.06900	6.75676	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.33100	4.37000	0.90048	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.16900	0.16100	4.73373	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	2.42600	2.46200	1.48392	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.27400	0.26400	3.64964	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.53100	1.56500	2.22077	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.49100	0.47500	3.25866	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.74800	0.77600	3.74332	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.96700	0.94000	2.79214	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.22400	0.24100	7.58929	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.78500	1.74400	2.29692	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.16000	10.20300	0.42323	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.16800	8.20800	0.48972	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.19200	6.23200	0.64599	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.23400	4.27400	0.94473	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.17800	0.17000	4.49438	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.33500	2.37100	1.54176	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.28900	0.27900	3.46021	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.44600	1.48000	2.35131	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.52300	0.50700	3.05927	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.68000	0.70800	4.11765	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.03300	1.00500	2.71055	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.19000	0.20600	8.42105	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.87800	1.83600	2.23642	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	9.31300	9.35400	0.44024	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	7.32500	7.36400	0.53242	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	5.35500	5.39600	0.76564	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	3.41400	3.45200	1.11306	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.26700	0.25800	3.37079	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.57400	1.60900	2.22363	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.47500	0.46100	2.94737	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.78200	0.81200	3.83632	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.93500	0.90900	2.78075	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.24200	0.26000	7.43802	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.73900	1.69800	2.35768	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	2.70700	2.66400	1.58847	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	9.41200	9.45400	0.44624	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	7.42400	7.46300	0.52532	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	5.45400	5.49400	0.73341	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	3.51000	3.54800	1.08262	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.25400	0.24500	3.54331	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.66100	1.69600	2.10716	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.44700	0.43300	3.13199	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.85400	0.88400	3.51288	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.87400	0.84900	2.86041	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.28100	0.30000	6.76157	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	1.64800	1.60800	2.42718	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	2.60900	2.56500	1.68647	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.71100	9.75300	0.43250	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.72200	7.76000	0.49210	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.74900	5.79000	0.71317	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.79900	3.83800	1.02659	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.21900	0.21100	3.65297	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.92600	1.96200	1.86916	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.37200	0.36000	3.22581	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.07900	1.11100	2.96571	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.71100	0.68900	3.09423	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.41800	0.44000	5.26316	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	1.38500	1.34800	2.67148	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.09200	0.09900	7.60870	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.31300	2.26900	1.90229	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.86100	9.90300	0.42592	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.87100	7.90900	0.48278	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.89700	5.93800	0.69527	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.08700	0.08200	5.74713	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.94400	3.98300	0.98884	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.20500	0.19700	3.90244	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.06200	2.09800	1.74588	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.34100	0.33000	3.22581	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.19800	1.23100	2.75459	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.64000	0.62000	3.12500	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.49700	0.52100	4.82897	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.25900	1.22400	2.77998	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.11600	0.12500	7.75862	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.16600	2.12200	2.03139	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.16300	9.20400	0.44745	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.17700	7.21600	0.54340	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.20800	5.24900	0.78725	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.11300	0.10700	5.30973	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.27000	3.30800	1.16208	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.85600	2.81200	1.54062	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.21300	9.25400	0.44502	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.22600	7.26500	0.53972	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.05000	0.04700	6.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.25700	5.29800	0.77991	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.31800	3.35600	1.14527	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.28100	0.27200	3.20285	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.48800	1.52300	2.35215	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.50600	0.49100	2.96443	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.71300	0.74200	4.06732	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.00000	0.97200	2.80000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.20700	0.22300	7.72947	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.83100	1.79000	2.23921	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.80600	2.76200	1.56807	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.26300	9.30400	0.44262	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.27600	7.31400	0.52226	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.30600	5.34700	0.77271	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.10900	0.10300	5.50459	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	3.36600	3.40400	1.12894	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.75700	2.71300	1.59594	0.00000	0.0000	0
05/03/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15			Foreign Exchange Future	6.72500	6.77200	0.69888	6.72050	6.7205	11,792
05/03/2010	AU\$ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.80	P	Foreign Exchange Future	8.07500	8.02800	0.58204	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.80	P	Foreign Exchange Future	6.07500	6.02800	0.77366	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	4.07500	4.02800	1.15337	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	2.07500	2.02800	2.26506	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	0.92500	0.97200	5.08108	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	1.92500	1.97200	2.44156	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	2.92500	2.97200	1.60684	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.80	C	Foreign Exchange Future	3.92500	3.97200	1.19745	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.90	P	Foreign Exchange Future	8.17500	8.12800	0.57492	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	6.17500	6.12800	0.76113	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	4.17500	4.12800	1.12575	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	2.17500	2.12800	2.16092	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	0.82500	0.87200	5.69697	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	1.82500	1.87200	2.57534	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	2.82500	2.87200	1.66372	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.90	C	Foreign Exchange Future	3.82500	3.87200	1.22876	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.95	P	Foreign Exchange Future	8.22500	8.17800	0.57143	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	6.22500	6.17800	0.75502	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	4.22500	4.17800	1.11243	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	2.22500	2.17800	2.11236	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	0.77500	0.82200	6.06452	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	1.77500	1.82200	2.64789	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.77500	2.82200	1.69369	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.77500	3.82200	1.24503	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	8.12500	8.07800	0.57846	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	6.12500	6.07800	0.76735	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	4.12500	4.07800	1.13939	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	2.12500	2.07800	2.21176	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	0.87500	0.92200	5.37143	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	1.87500	1.92200	2.50667	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	2.87500	2.92200	1.63478	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	3.87500	3.92200	1.21290	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	8.02500	7.97800	0.58567	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	6.02500	5.97800	0.78008	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.75	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
05/03/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	4.02500	3.97800	1.16770	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	2.02500	1.97800	2.32099	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	0.97500	1.02200	4.82051	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	1.97500	2.02200	2.37975	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	2.97500	3.02200	1.57983	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	3.97500	4.02200	1.18239	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.72500	7.67800	0.60841	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.72500	5.67800	0.82096	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.72500	3.67800	1.26174	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.72500	1.67800	2.72464	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.27500	1.32200	3.68627	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.27500	2.32200	2.06593	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.27500	3.32200	1.43511	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.27500	4.32200	1.09942	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.92500	7.87800	0.59306	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.92500	5.87800	0.79325	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.92500	3.87800	1.19745	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.92500	1.87800	2.44156	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.07500	1.12200	4.37209	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.07500	2.12200	2.26506	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.07500	3.12200	1.52846	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.07500	4.12200	1.15337	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.97500	7.92800	0.58934	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.97500	5.92800	0.78661	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.97500	3.92800	1.18239	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.97500	1.92800	2.37975	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.02500	1.07200	4.58537	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.02500	2.07200	2.32099	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.02500	3.07200	1.55372	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.02500	4.07200	1.16770	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.87500	7.82800	0.59683	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.87500	5.82800	0.80000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.87500	3.82800	1.21290	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.87500	1.82800	2.50667	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.12500	1.17200	4.17778	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.12500	2.17200	2.21176	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.12500	3.17200	1.50400	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.12500	4.17200	1.13939	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.82500	7.77800	0.60064	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.82500	5.77800	0.80687	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.82500	3.77800	1.22876	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.82500	1.77800	2.57534	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.17500	1.22200	4.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.17500	2.22200	2.16092	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.17500	3.22200	1.48031	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.17500	4.22200	1.12575	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.77500	7.72800	0.60450	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.77500	5.72800	0.81385	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.77500	3.72800	1.24503	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.77500	1.72800	2.64789	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.22500	1.27200	3.83673	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.22500	2.27200	2.11236	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.22500	3.27200	1.45736	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.22500	4.27200	1.11243	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.67500	7.62800	0.61238	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.67500	5.62800	0.82819	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.67500	3.62800	1.27891	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.67500	1.62800	2.80597	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.32500	1.37200	3.54717	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.32500	2.37200	2.02151	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.32500	3.37200	1.41353	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.32500	4.37200	1.08671	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.62500	0.67200	7.52000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.72500	0.77200	6.48276	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.67500	0.72200	6.96296	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.23200	0.18700	19.39655	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.01700	0.02400	41.17647	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.14200	0.10200	28.16901	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.04300	0.06100	41.86047	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.06800	0.03900	42.64706	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.18200	0.22500	23.62637	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.27700	0.32300	16.60650	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.37500	0.42200	12.53333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.47500	0.52200	9.89474	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.57500	0.62200	8.17391	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.52500	0.57200	8.95238	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.37700	0.33000	12.46684	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.27900	0.23300	16.48746	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.18600	0.14300	23.11828	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.02800	0.03900	39.28571	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.10300	0.06700	34.95146	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.06500	0.09500	46.15385	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.04000	0.02300	42.50000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.13900	0.17800	28.05755	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.01400	0.00600	57.14286	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.22900	0.27400	19.65066	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.32600	0.37200	14.11043	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.42500	0.47200	11.05882	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.09900	0.13400	35.35354	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.02400	0.01200	50.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.37500	8.32800	0.56119	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.37500	6.32800	0.73725	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.37500	4.32800	1.07429	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.37500	2.32800	1.97895	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.62500	1.67200	2.89231	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.62500	2.67200	1.79048	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.62500	3.67200	1.29655	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.32500	8.27800	0.56456	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.32500	6.27800	0.74308	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.32500	4.27800	1.08671	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.32500	2.27800	2.02151	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.32800	0.28100	14.32927	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.67500	1.72200	2.80597	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.67500	2.72200	1.75701	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.67500	3.72200	1.27891	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.27500	8.22800	0.56798	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.27500	6.22800	0.74900	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.27500	4.22800	1.09942	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.27500	2.22800	2.06593	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.72500	1.77200	2.72464	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.72500	2.77200	1.72477	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.72500	3.77200	1.26174	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.42500	8.37800	0.55786	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.42500	6.37800	0.73152	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.42500	4.37800	1.06215	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.42500	2.37800	1.93814	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.42600	0.37900	11.03286	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.57500	1.62200	2.98413	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.57500	2.62200	1.82524	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.15	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
05/03/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.57500	3.62200	1.31469	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.52500	8.47800	0.55132	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.52500	6.47800	0.72031	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.52500	4.47800	1.03867	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.52500	2.47800	1.86139	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.52500	0.47900	8.76190	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.47500	1.52200	3.18644	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.47500	2.52200	1.89899	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.47500	3.52200	1.35252	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.77410	6.82070	0.68791	0.00000	0.0000	426
05/03/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.82600	7.77900	0.60056	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.82600	5.77900	0.80673	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.82600	3.77900	1.22844	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.83300	1.78600	2.56410	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.29700	0.33000	11.11111	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.12300	0.10900	11.38211	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.17800	1.22400	3.90492	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.17400	2.22100	2.16191	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.17400	3.22100	1.48078	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.17400	4.22100	1.12602	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.77600	7.72900	0.60442	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.77600	5.72900	0.81371	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.77600	3.72900	1.24470	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.78400	1.73700	2.63453	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.33100	0.36500	10.27190	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.10700	0.09400	12.14953	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.22700	1.27400	3.83048	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.22400	2.27100	2.11331	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.22400	3.27100	1.45782	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.22400	4.27100	1.11269	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.72600	7.67900	0.60834	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.72600	5.67900	0.82082	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.72600	3.67900	1.26141	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.73400	1.68800	2.65283	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.36600	0.40200	9.83607	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.27700	1.32300	3.60219	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.27400	2.32100	2.06684	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.27400	3.32100	1.43555	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.27400	4.32100	1.09967	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.23600	0.26600	12.71186	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.16200	0.14500	10.49383	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	8.07600	8.02900	0.58197	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	6.07600	6.02900	0.77354	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	4.07600	4.02900	1.15309	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	2.08100	2.03400	2.25853	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.16800	0.18800	11.90476	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.24400	0.21700	11.06557	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	0.93300	0.97700	4.71597	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	1.92500	1.97100	2.38961	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	2.92400	2.97100	1.60739	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	3.92400	3.97100	1.19776	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.97600	7.92900	0.58927	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.97600	5.92900	0.78648	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.97600	3.92900	1.18209	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.98200	1.93500	2.37134	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.20700	0.23600	14.00966	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.18300	0.16500	9.83607	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.03000	1.07500	4.36893	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.02500	2.07100	2.27160	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.02400	3.07100	1.55423	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.02400	4.07100	1.16799	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	8.12600	8.07900	0.57839	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	6.12600	6.07900	0.76722	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	4.12600	4.07900	1.13912	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.13100	2.08400	2.20554	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.15100	0.16900	11.92053	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.27700	0.24800	10.46931	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	0.88500	0.92900	4.97175	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	1.87500	1.92100	2.45333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	2.87400	2.92100	1.63535	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	3.87400	3.92100	1.21322	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	8.02600	7.97900	0.58560	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	6.02600	5.97900	0.77995	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	4.02600	3.97900	1.16741	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	2.03200	1.98500	2.31299	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.18700	0.20900	11.76471	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.21300	0.18800	11.73709	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	0.98100	1.02600	4.58716	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	1.97500	2.02100	2.32911	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	2.97400	3.02100	1.58036	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	3.97400	4.02100	1.18269	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.87600	7.82900	0.59675	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.87600	5.82900	0.79986	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.87600	3.82900	1.21259	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.88300	1.83600	2.49602	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.26600	0.29700	11.65414	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.14200	0.12600	11.26761	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.12800	1.17400	4.07801	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.12400	2.17100	2.21281	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.12400	3.17100	1.50448	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.12400	4.17100	1.13967	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.37600	8.32900	0.56113	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.37600	6.32900	0.73714	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.37600	4.32900	1.07404	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.37900	2.33200	1.97562	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.08800	0.09900	12.50000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.46400	0.42800	7.75862	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.65300	0.69500	6.43185	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.62500	1.67200	2.89231	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.62400	2.67100	1.79116	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.62400	3.67100	1.29691	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.32600	8.27900	0.56450	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.32600	6.27900	0.74297	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.32600	4.27900	1.08645	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.32900	2.28200	2.01803	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.09800	0.11000	12.24490	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.42400	0.38900	8.25472	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.69800	0.74000	6.01719	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.02400	0.01900	20.83333	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.67500	1.72200	2.80597	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.67400	2.72100	1.75767	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.67400	3.72100	1.27926	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.22600	8.17900	0.57136	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.22600	6.17900	0.75490	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.22600	4.17900	1.11216	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.23000	2.18300	2.10762	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.12200	0.13600	11.47541	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.34800	0.31500	9.48276	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.79000	0.83400	5.56962	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.77500	1.82100	2.59155	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.77400	2.82100	1.69430	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.77400	3.82100	1.24536	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.17600	8.12900	0.57485	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.17600	6.12900	0.76101	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.17600	4.12900	1.12548	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.18000	2.13300	2.15596	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.13500	0.15200	12.59259	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.31100	0.28100	9.64630	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.83700	0.88100	5.25687	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.82500	1.87100	2.52055	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.82400	2.87100	1.66431	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.82400	3.87100	1.22908	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.42600	8.37900	0.55780	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.42600	6.37900	0.73140	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.42600	4.37900	1.06191	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.42900	2.38200	1.93495	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.07900	0.08900	12.65823	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.50500	0.46800	7.32673	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.60900	0.65000	6.73235	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.57600	1.62200	2.91878	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.57400	2.62100	1.82595	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.57400	3.62100	1.31505	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.27600	8.22900	0.56791	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.27600	6.22900	0.74888	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.27600	4.22900	1.09916	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.28000	2.23300	2.06140	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.10900	0.12200	11.92661	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.38500	0.35100	8.83117	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.74400	0.78700	5.77957	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.72500	1.77200	2.72464	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.72400	2.77100	1.72540	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/03/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.72400	3.77100	1.26208	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.47600	8.42900	0.55451	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.47600	6.42900	0.72576	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.47600	4.42900	1.05004	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.47900	2.43200	1.89593	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.07200	0.08000	11.11111	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.54800	0.50900	7.11679	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.56500	0.60600	7.25664	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.52600	1.57200	3.01442	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.52400	2.57100	1.86212	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.52400	3.57100	1.33371	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.81850	6.86390	0.66584	0.00000	0.0000	4,490
05/03/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.26200	0.28200	7.63359	0.00000	0.0000	0
05/03/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.35000	0.32500	7.14286	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14			Foreign Exchange Future	7.25100	7.30420	0.73369	0.00000	0.0000	1,370
05/03/2010	CAD/ R 2010/06/14	7.30	C	Foreign Exchange Future	0.18700	0.20700	10.69519	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14	7.30	P	Foreign Exchange Future	0.23600	0.20300	13.98305	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14	7.35	C	Foreign Exchange Future	0.16800	0.18600	10.71429	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14	7.35	P	Foreign Exchange Future	0.26700	0.23200	13.10861	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14	7.25	C	Foreign Exchange Future	0.20800	0.23400	12.50000	0.00000	0.0000	0
05/03/2010	CAD/ R 2010/06/14	7.25	P	Foreign Exchange Future	0.20700	0.18000	13.04348	0.00000	0.0000	0

Future Open Interest

386,657

Option Open Interest

461,922

Total

848,579