



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/07/2010

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
05/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.79530	7.82040	0.32199	7.84000	7.7854	210,713
05/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.05500	8.03000	0.31037	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.05500	6.03000	0.41288	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.05500	4.03000	0.61652	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.06700	2.04100	1.25786	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.95600	0.97900	2.40586	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.94600	1.97100	1.28469	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.94500	2.97000	0.84890	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.94500	3.97000	0.63371	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.00500	7.98000	0.31230	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.00500	5.98000	0.41632	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.00500	3.98000	0.62422	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.01800	1.99200	1.28840	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.24700	0.25000	1.21457	0.00000	0.0000	2,000
05/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.25200	0.23000	8.73016	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.00300	1.02700	2.39282	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.99600	2.02100	1.25251	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.99500	3.02000	0.83472	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.99500	4.02000	0.62578	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.22700	0.22900	0.88106	0.00000	0.0000	569
05/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.28200	0.25900	8.15603	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.10500	8.08000	0.30845	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.10500	6.08000	0.40950	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.10500	4.08000	0.60901	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.11600	2.09000	1.22873	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.20800	0.21000	0.96154	0.00000	0.0000	2,771
05/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.31300	0.29000	7.34824	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.90900	0.93200	2.53025	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.89600	1.92100	1.31857	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.89500	2.92000	0.86356	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.89500	3.92000	0.64185	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.15500	8.13000	0.30656	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.15500	6.13000	0.40617	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.15500	4.13000	0.60168	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.16500	2.13900	1.20092	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.19100	0.19300	1.04712	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.34600	0.32300	6.64740	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.86200	0.88500	2.66821	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.84700	1.87100	1.29940	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.84500	2.87000	0.87873	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.84500	3.87000	0.65020	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.25500	8.23000	0.30285	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.25500	6.23000	0.39968	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.25500	4.23000	0.58754	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.26300	2.23800	1.10473	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.16100	0.16200	0.62112	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.41600	0.39200	5.76923	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.77100	0.79300	2.85344	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.74700	1.77200	1.43102	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.74500	2.77000	0.91075	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.74500	3.77000	0.66756	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.30500	8.28000	0.30102	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.30500	6.28000	0.39651	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.30500	4.28000	0.58072	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.31300	2.28700	1.12408	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.14800	0.14800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.45300	0.42800	5.51876	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.72700	0.74800	2.88858	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.69700	1.72200	1.47319	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.69500	2.72000	0.92764	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.69500	3.72000	0.67659	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.35500	8.33000	0.29922	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.35500	6.33000	0.39339	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.35500	4.33000	0.57405	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.36200	2.33600	1.10076	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.13600	0.13600	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.49100	0.46600	5.09165	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.68400	0.70400	2.92398	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.64700	1.67200	1.51791	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.64500	2.67000	0.94518	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.64500	3.67000	0.68587	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.50500	8.48000	0.29394	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.50500	6.48000	0.38432	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.50500	4.48000	0.55494	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.51000	2.48500	0.99602	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.56100	0.57800	3.03030	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.06600	0.05800	12.12121	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.49800	1.52300	1.66889	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.49500	2.52000	1.00200	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.49500	3.52000	0.71531	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.45500	8.43000	0.29568	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.45500	6.43000	0.38730	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.45500	4.43000	0.56117	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.46100	2.43500	1.05648	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.11500	0.11400	0.86957	0.00000	0.0000	55,000
05/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.57000	0.54400	4.56140	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.60100	0.61900	2.99501	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.05600	0.04900	12.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.54800	1.57200	1.55039	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.54500	2.57000	0.98232	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.54500	3.57000	0.70522	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.60500	8.58000	0.29053	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.60500	6.58000	0.37850	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.60500	4.58000	0.54289	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.60900	2.58400	0.95822	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.09000	0.08800	2.22222	0.00000	0.0000	585
05/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.69500	0.66800	3.88489	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.48600	0.50000	2.88066	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.09100	0.08000	12.08791	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.39900	1.42300	1.71551	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.39500	2.42000	1.04384	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.39500	3.42000	0.73638	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	1,000
05/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.61100	0.58400	4.41899	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.90500	7.88000	0.31626	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.90500	5.88000	0.42337	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.90500	3.88000	0.64020	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.92000	1.89300	1.40625	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.29700	0.30300	2.02020	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.20200	0.18300	9.40594	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.10200	1.12600	2.17786	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.09600	2.12100	1.19275	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.09500	3.12000	0.80775	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.09500	4.12000	0.61050	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.95500	7.93000	0.31427	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.95500	5.93000	0.41982	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.95500	3.93000	0.63211	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.96900	1.94300	1.32047	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.27100	0.27600	1.84502	0.00000	0.0000	1,200
05/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.22600	0.20600	8.84956	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.05200	1.07600	2.28137	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.04600	2.07100	1.22190	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.04500	3.07000	0.82102	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.04500	4.07000	0.61805	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.20500	8.18000	0.30469	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.20500	6.18000	0.40290	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.20500	4.18000	0.59453	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.21400	2.18800	1.17435	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.17600	0.17600	0.00000	0.00000	0.0000	500
05/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.38100	0.35600	6.56168	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.81600	0.83800	2.69608	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.79700	1.82100	1.33556	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.79500	2.82000	0.89445	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.79500	3.82000	0.65876	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.40500	8.38000	0.29744	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.40500	6.38000	0.39032	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.40500	4.38000	0.56754	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.41100	2.38600	1.03691	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.12500	0.12400	0.80000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.53000	0.50400	4.90566	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.64200	0.66100	2.95950	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	15,000
05/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.59700	1.62200	1.56544	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.59500	2.62000	0.96339	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.59500	3.62000	0.69541	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.55500	8.53000	0.29223	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.55500	6.53000	0.38139	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.55500	4.53000	0.54885	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.56000	2.53400	1.01563	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	3,000
05/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.65200	0.62600	3.98773	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.52300	0.53800	2.86807	0.00000	0.0000	1,500
05/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.44800	1.47300	1.72652	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.44500	2.47000	1.02249	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.44500	3.47000	0.72569	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.52900	1.50200	1.76586	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.38400	1.35700	1.95087	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.82500	0.79800	3.27273	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.07000	0.06800	2.85714	0.00000	0.0000	500
05/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.96000	0.93300	2.81250	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05500	0.05300	3.63636	0.00000	0.0000	3,000
05/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.33600	1.30900	2.02096	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	500
05/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.24000	1.21400	2.09677	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	1,000
05/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.87000	0.84300	3.10345	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.15800	0.14200	10.12658	0.00000	0.0000	100
05/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.35300	0.36200	2.54958	0.00000	0.0000	100
05/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.32400	0.33200	2.46914	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.17900	0.16200	9.49721	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.78100	0.75400	3.45711	0.00000	0.0000	0
05/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	500
05/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.90700	7.93350	0.33515	7.91300	7.9124	29,778
05/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.04300	8.01700	0.32326	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.04400	6.01800	0.43018	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.05800	4.03200	0.64071	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.06600	0.06600	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.10900	2.08300	1.23281	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.36400	0.37000	1.64835	0.00000	0.0000	1,000
05/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.40700	0.38700	4.91400	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.00200	1.02300	2.09581	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04500	0.04000	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
05/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.96300	1.98800	1.27356	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.95800	2.98400	0.87897	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.95700	3.98400	0.68234	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.20000	0.20100	0.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.84300	0.81800	2.96560	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.09300	8.06700	0.32127	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.09400	6.06800	0.42665	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.10700	4.08100	0.63307	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	300
05/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.15600	2.13000	1.20594	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.96000	0.98000	2.08333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.91300	1.93900	1.35912	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.90800	2.93400	0.89409	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.90700	3.93400	0.69107	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.14300	8.11700	0.31929	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.14400	6.11800	0.42318	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.15700	4.13000	0.64951	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.20300	2.17700	1.18021	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.32800	0.33300	1.52439	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.47100	0.45000	4.45860	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.91900	0.93800	2.06746	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.86400	1.89000	1.39485	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.85800	2.88500	0.94472	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.85700	3.88400	0.70003	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.19300	8.16700	0.31734	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.10	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
05/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.19400	6.16800	0.41976	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.20600	4.18000	0.61816	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.25100	2.22500	1.15504	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.31200	0.31600	1.28205	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.50500	0.48300	4.35644	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.87800	0.89700	2.16401	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.81500	1.84000	1.37741	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.80800	2.83500	0.96154	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.80700	3.83400	0.70922	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.34600	0.35100	1.44509	0.00000	0.0000	21,570
05/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.43900	0.41800	4.78360	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.24300	8.21700	0.31542	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.24400	6.21800	0.41640	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.25500	4.22900	0.61105	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.29800	2.27200	1.13142	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.29600	0.30000	1.35135	0.00000	0.0000	4,400
05/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.53900	0.51700	4.08163	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.83900	0.85700	2.14541	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.08200	0.07400	9.75610	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.76600	1.79100	1.41563	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.75800	2.78500	0.97897	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.75700	3.78400	0.71866	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.29300	8.26700	0.31352	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.29400	6.26800	0.41309	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.30400	4.27800	0.60409	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.34600	2.32000	1.10827	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.28200	0.28500	1.06383	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.57500	0.55200	4.00000	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
05/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.80100	0.81800	2.12235	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.71700	1.74200	1.45603	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.70900	2.73500	0.95976	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.70700	3.73400	0.72835	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.34300	8.31700	0.31164	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.34400	6.31800	0.40984	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.35300	4.32700	0.59729	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.39400	2.36800	1.08605	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.26800	0.27100	1.11940	0.00000	0.0000	1,000
05/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.61100	0.58800	3.76432	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.76300	0.78000	2.22805	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.10600	0.09700	8.49057	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.66800	1.69300	1.49880	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.65900	2.68500	0.97781	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.65700	3.68400	0.73831	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.54300	8.51700	0.30434	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.54400	6.51800	0.39731	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.55100	4.52500	0.57130	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.58700	2.56000	1.04368	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.22000	0.22200	0.90909	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.76300	0.73900	3.14548	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.62600	0.63900	2.07668	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.16900	0.15600	7.69231	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.47300	1.49800	1.69722	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.45900	2.48600	1.09801	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.45700	3.48400	0.78102	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.49300	8.46700	0.30613	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.49400	6.46800	0.40037	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.50200	4.47600	0.57752	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.53800	2.51200	1.02443	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.23100	0.23300	0.86580	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.72400	0.70000	3.31492	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.65800	0.67300	2.27964	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.15100	0.14000	7.28477	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.52100	1.54600	1.64366	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.50900	2.53500	1.03627	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.50700	3.53400	0.76989	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.19100	0.19200	0.52356	0.00000	0.0000	1,000
05/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.88400	0.85900	2.82805	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.59300	8.56700	0.30257	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.59400	6.56800	0.39430	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.60100	4.57500	0.56509	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.63500	2.60800	1.02467	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.21000	0.21100	0.47619	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.80300	0.77800	3.11333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.59400	0.60700	2.18855	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.18700	0.17400	6.95187	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.42500	1.44900	1.68421	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.41000	2.43600	1.07884	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.40700	3.43400	0.79249	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.25500	0.25800	1.17647	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.64800	0.62500	3.54938	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.94300	7.91700	0.32733	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.94400	5.91800	0.43742	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.96000	3.93300	0.68182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.01400	1.98700	1.34062	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.40600	0.41500	2.21675	0.00000	0.0000	10
05/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.34900	0.33200	4.87106	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.09200	1.11600	2.19780	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.06200	2.08800	1.26091	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.05800	3.08400	0.85023	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.05700	4.08400	0.66552	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.99300	7.96700	0.32528	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.99400	5.96800	0.43377	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.00900	3.98300	0.64854	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06800	0.06800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.06100	2.03500	1.26152	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.38300	0.39200	2.34987	0.00000	0.0000	30,000
05/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.37600	0.35900	4.52128	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.04600	1.06900	2.19885	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.01200	2.03800	1.29225	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.00800	3.03400	0.86436	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.00700	4.03400	0.67382	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.39300	8.36700	0.30978	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.39400	6.36800	0.40663	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.40300	4.37700	0.59051	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.44200	2.41600	1.06470	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.72700	0.74300	2.20083	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.12000	0.11000	8.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.61900	1.64400	1.54416	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.60900	2.63500	0.99655	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.60700	3.63400	0.74854	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.44300	8.41700	0.30795	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.44400	6.41800	0.40348	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.45200	4.42600	0.58401	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.49000	2.46400	1.04418	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.24300	0.24500	0.82305	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.68600	0.66200	3.49854	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.69200	0.70700	2.16763	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.57000	1.59500	1.59236	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.55900	2.58500	1.01602	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.55700	3.58400	0.75907	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.14400	7.11700	0.37794	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.14700	5.12100	0.50515	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.17100	3.14400	0.85147	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.12800	0.12800	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.27100	1.24500	2.04563	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.85700	4.88400	0.55590	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.31500	1.28900	1.97719	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.12200	0.12200	0.00000	0.00000	0.0000	500
05/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.68300	1.65600	1.60428	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.11300	0.11300	0.00000	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.40600	1.38000	1.84922	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.73000	1.70300	1.56069	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.42900	0.43900	2.33100	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.32200	0.30600	4.96894	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.13800	1.11300	2.19684	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.14500	0.14600	0.68966	0.00000	0.0000	30,000
05/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.22700	0.21300	6.16740	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.53400	0.54600	2.24719	0.00000	0.0000	15,000
05/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.05200	1.02600	2.47148	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.15900	0.15900	0.00000	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.48000	0.49000	2.08333	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.27300	0.25700	5.86081	0.00000	0.0000	500
05/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.22600	1.20000	2.12072	0.00000	0.0000	0
05/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	20,000
05/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	8.01800	8.04570	0.34547	0.00000	0.0000	950
05/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.49200	0.50200	2.03252	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.47400	0.45600	3.79747	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.47300	0.48100	1.69133	0.00000	0.0000	340
05/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.50500	0.48500	3.96040	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.51300	0.52400	2.14425	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.44500	0.42800	3.82022	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.81700	0.79300	2.93758	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.33500	0.33900	1.19403	0.00000	0.0000	30,000
05/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.58000	2.55300	1.04651	0.00000	0.0000	0
05/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09800	0.09900	1.02041	0.00000	0.0000	30,000
05/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.12950	8.15840	0.35550	0.00000	0.0000	2,900
05/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.91900	0.93500	1.74102	0.00000	0.0000	0
05/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.24000	0.22700	5.41667	0.00000	0.0000	0
05/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.88900	0.90400	1.68729	0.00000	0.0000	0
05/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.26000	0.24600	5.38462	0.00000	0.0000	0
05/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.95000	0.96700	1.78947	0.00000	0.0000	0
05/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.22100	0.20900	5.42986	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.83440	11.81410	0.17153	11.84500	11.8450	19,196
05/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.11500	0.10500	8.69565	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.08100	1.09100	0.92507	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.12900	0.11700	9.30233	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	0.99500	1.00300	0.80402	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.12200	0.11100	9.01639	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.03800	1.04700	0.86705	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.00000	0.45700	100.00000	0.00000	0.0000	0
05/07/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.27100	100.00000	0.00000	0.0000	417
05/07/2010	£ / R 2010/12/13			Foreign Exchange Future	12.00270	11.98340	0.16080	0.00000	0.0000	12,334
05/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.58900	0.56900	3.39559	0.00000	0.0000	0
05/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.48600	0.48600	0.00000	0.00000	0.0000	0
05/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.45900	0.46000	0.21786	0.00000	0.0000	0
05/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.61200	0.59300	3.10458	0.00000	0.0000	50
05/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.16980	12.15130	0.15202	0.00000	0.0000	500
05/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.86400	0.84100	2.66204	0.00000	0.0000	0
05/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.49400	0.49000	0.80972	0.00000	0.0000	0
05/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.83900	0.81600	2.74136	0.00000	0.0000	0
05/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.51900	0.51500	0.77071	0.00000	0.0000	0
05/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.88900	0.86600	2.58718	0.00000	0.0000	0
05/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.46900	0.46500	0.85288	0.00000	0.0000	0
05/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08900	0.08920	0.22472	0.00000	0.0000	398
05/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00704	0.00708	0.56818	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00094	0.00078	17.02128	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.09040	0.09070	0.33186	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00756	0.00763	0.92593	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00316	0.00293	7.27848	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00373	0.00371	0.53619	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00933	0.00901	3.42980	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01491	0.01515	1.60966	0.00000	0.0000	0
05/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00051	0.00045	11.76471	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.82320	9.79700	0.26672	9.82500	9.7820	17,163
05/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.86600	1.88900	1.23258	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.15600	0.14200	8.97436	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.53300	0.54500	2.25141	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.77700	0.79300	2.05920	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.10000	0.09000	10.00000	0.00000	0.0000	2,530
05/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.38700	0.39700	2.58398	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.21000	0.19400	7.61905	0.00000	0.0000	2,000
05/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.26100	0.26800	2.68199	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.28400	0.26500	6.69014	0.00000	0.0000	750
05/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.60100	0.57400	4.49251	0.00000	0.0000	0
05/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	1,500
05/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.96760	9.94220	0.25483	0.00000	0.0000	5,951
05/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.23200	10.25800	0.25410	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.23200	8.25900	0.32799	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.23800	6.26000	0.35268	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.25700	4.27800	0.49331	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.30900	2.33100	0.95279	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.15200	0.14300	5.92105	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.38400	1.40100	1.22832	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.34500	0.32900	4.63768	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.57700	0.58700	1.73310	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.89000	0.86300	3.03371	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.12200	0.12100	0.81967	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.78400	1.76000	1.34529	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.08600	0.08100	5.81395	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.16800	2.18900	0.96863	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.28200	10.30800	0.25287	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.25	C	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
05/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.28200	8.30900	0.32601	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.28800	6.31000	0.34987	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.30600	4.32600	0.46447	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.35700	2.37800	0.89096	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.14600	0.13800	5.47945	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.42800	1.44600	1.26050	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.33000	0.31400	4.84848	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.61200	0.62200	1.63399	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.85300	0.82700	3.04807	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.13500	0.13500	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.73600	1.71100	1.44009	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	10.98200	11.00800	0.23675	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	8.98200	9.00800	0.28947	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	6.98500	7.00900	0.34359	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	4.99700	5.01600	0.38023	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.03000	3.05300	0.75908	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.07400	2.09500	1.01254	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.18300	0.17300	5.46448	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.16500	1.18100	1.37339	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.43400	0.41400	4.60829	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.41600	0.42200	1.44231	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.08900	1.06100	2.57117	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.88200	10.90800	0.23893	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.88200	8.90800	0.29273	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.88500	6.90900	0.34858	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.89800	4.91700	0.38791	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.93300	2.95500	0.75009	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.09800	0.09300	5.10204	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.98000	2.00100	1.06061	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.19800	0.18800	5.05051	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.08000	1.09600	1.48148	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.48200	0.46100	4.35685	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.36400	0.36900	1.37363	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.17700	1.15000	2.29397	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.03200	10.05800	0.25917	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.03300	8.05900	0.32366	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.04000	6.06000	0.33113	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.06000	4.08300	0.56650	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.12100	2.14200	0.99010	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.17600	0.16700	5.11364	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.20800	1.22500	1.40728	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.41400	0.39500	4.58937	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.44600	0.45300	1.56951	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.04700	1.02000	2.57880	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.07900	0.07800	1.26582	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.97800	1.95400	1.21335	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.13200	10.15800	0.25661	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.13300	8.15900	0.31969	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.13900	6.16000	0.34208	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.15800	4.18000	0.52910	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.21500	2.23600	0.94808	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.16300	0.15400	5.52147	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.29500	1.31200	1.31274	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.37800	0.36000	4.76190	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.51000	0.51800	1.56863	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.96700	0.94000	2.79214	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.88100	1.85700	1.27592	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.43200	10.45800	0.24923	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.43200	8.45800	0.30835	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.43700	6.46000	0.35731	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.45400	4.47300	0.42658	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.50000	2.52100	0.84000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.13100	0.12400	5.34351	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.56300	1.58200	1.21561	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.28900	0.27500	4.84429	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.72100	0.73300	1.66436	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.74700	0.72200	3.34672	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17900	0.18000	0.55866	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.59200	1.56800	1.50754	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.58200	10.60800	0.24570	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.58200	8.60800	0.30296	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.58600	6.60900	0.34923	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.60200	4.62100	0.41286	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.64400	2.66500	0.79425	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.11900	0.11200	5.88235	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.70100	1.72000	1.11699	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.25400	0.24100	5.11811	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.83600	0.84900	1.55502	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.65000	0.62600	3.69231	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.23200	0.23400	0.86207	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.45100	1.42600	1.72295	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.88200	9.90800	0.26310	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.88300	7.90900	0.32982	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.89100	5.91000	0.32253	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.91200	3.93500	0.58793	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.12600	2.10100	1.17592	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.93200	9.95800	0.26178	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.93300	7.95900	0.32774	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.94100	5.96000	0.31981	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.96200	3.98500	0.58051	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.09500	0.09000	5.26316	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.02700	2.04800	1.03601	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.19100	0.18000	5.75916	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.12300	1.13800	1.33571	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.45700	0.43700	4.37637	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.38900	0.39500	1.54242	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.13300	1.10500	2.47132	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.06500	0.06300	3.07692	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.07600	2.05200	1.15607	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	9.98200	10.00800	0.26047	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	7.98300	8.00900	0.32569	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	5.99100	6.01000	0.31714	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.01100	4.03400	0.57342	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	2.02700	2.00300	1.18402	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.64800	0.65800	1.54321	0.00000	0.0000	0
05/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.31600	0.30000	5.06329	0.00000	0.0000	60
05/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.11000	10.08510	0.24629	0.00000	0.0000	2,620
05/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.69200	0.66700	3.61272	0.00000	0.0000	0
05/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.38200	0.38200	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.66600	0.64100	3.75375	0.00000	0.0000	0
05/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.40600	0.40600	0.00000	0.00000	0.0000	0
05/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.71900	0.69300	3.61613	0.00000	0.0000	0
05/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.35900	0.35800	0.27855	0.00000	0.0000	0
05/07/2010	AUS / R 2010/09/13			Foreign Exchange Future	6.54240	6.49760	0.68476	0.00000	0.0000	8,441
05/07/2010	AUS / R 2010/09/13	6.90	C	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
05/07/2010	AUS / R 2010/09/13	6.90	P	Foreign Exchange Future	0.42100	0.45500	8.07601	0.00000	0.0000	0
05/07/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.56730	6.52330	0.66999	0.00000	0.0000	8,156
05/07/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15700	0.14300	8.91720	0.00000	0.0000	0
05/07/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.49000	0.52000	6.12245	0.00000	0.0000	0
05/07/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.52900	0.56000	5.86011	0.00000	0.0000	0
05/07/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14600	0.13300	8.90411	0.00000	0.0000	200
05/07/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.58970	6.54900	0.61763	6.59650	6.5965	61
05/07/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.29100	0.27400	5.84192	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.40100	0.42500	5.98504	0.00000	0.0000	0
05/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27400	0.25800	5.83942	0.00000	0.0000	0
05/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.43400	0.45900	5.76037	0.00000	0.0000	0
05/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30900	0.29000	6.14887	0.00000	0.0000	0
05/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.36900	0.39100	5.96206	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.32200	7.32620	0.05736	0.00000	0.0000	75
05/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.09100	0.09200	1.09890	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.26900	0.26600	1.11524	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.41990	7.42560	0.07682	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.15000	0.14400	4.00000	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.43000	0.41800	2.79070	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.13700	0.13100	4.37956	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.46700	0.45500	2.56959	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.16400	0.15800	3.65854	0.00000	0.0000	0
05/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.39400	0.38200	3.04569	0.00000	0.0000	0

Future Open Interest

319,236

Option Open Interest

296,952

Total

616,188