



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/10/2010

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
04/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.01510	7.09320	1.11331	7.09000	7.0180	293,931
04/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.93500	8.85700	0.87297	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.93500	6.85700	1.12473	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.93500	4.85700	1.58055	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.93500	2.85700	2.65758	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	1,000
04/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.94700	0.87100	8.02534	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.20400	0.25200	23.52941	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13900	0.10900	21.58273	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.06700	1.14500	7.31022	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.06500	2.14300	3.77724	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.06500	3.14300	2.54486	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.53700	1.46000	5.00976	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.98500	8.90700	0.86811	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.98500	6.90700	1.11668	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.98500	4.90700	1.56469	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
04/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.98500	2.90700	2.61307	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.17600	0.22100	25.56818	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.16100	0.12800	20.49689	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.01800	1.09500	7.56385	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.01500	2.09300	3.87097	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.01500	3.09300	2.58706	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.03500	8.95700	0.86331	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.03500	6.95700	1.10874	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.03500	4.95700	1.54916	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.03500	2.95700	2.57002	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	16,000
04/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.04400	0.96700	7.37548	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.15500	0.19200	23.87097	0.00000	0.0000	10,534
04/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.19000	0.14900	21.57895	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.96900	1.04600	7.94634	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.96500	2.04300	3.96947	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.96500	3.04300	2.63069	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.08500	9.00700	0.85856	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.08500	7.00700	1.10092	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.08500	5.00700	1.53392	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.08500	3.00700	2.52836	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.09300	1.01600	7.04483	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.13500	0.16500	22.22222	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.22000	0.17200	21.81818	0.00000	0.0000	100
04/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.92000	0.99600	8.26087	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.91500	1.99300	4.07311	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.91500	2.99300	2.67581	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	27,690
04/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.99500	0.91900	7.63819	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.13500	9.05700	0.85386	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.13500	7.05700	1.09320	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.13500	5.05700	1.51899	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.13500	3.05700	2.48804	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	4,400
04/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.14200	1.06500	6.74256	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.11800	0.14400	22.03390	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.25300	0.20100	20.55336	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.87100	0.94700	8.72560	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.86500	1.94300	4.18231	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.86500	2.94300	2.72251	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.18500	9.10700	0.84921	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.18500	7.10700	1.08559	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.18500	5.10700	1.50434	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.18500	3.10700	2.44898	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.19100	1.11400	6.46516	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.10300	0.12600	22.33010	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.28800	0.23300	19.09722	0.00000	0.0000	3,500
04/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.82300	0.89800	9.11300	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.81500	1.89300	4.29752	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.81500	2.89300	2.77087	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.23500	9.15700	0.84461	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.23500	7.15700	1.07809	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.23500	5.15700	1.48997	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.23500	3.15700	2.41113	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	4,000
04/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.24000	1.16300	6.20968	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.08900	0.10900	22.47191	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.32400	0.26600	17.90123	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.77500	0.85000	9.67742	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.76500	1.84300	4.41926	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.76500	2.84300	2.82098	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.43500	9.35700	0.82671	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.43500	7.35700	1.04909	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.43500	5.35700	1.43514	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.43500	3.35700	2.27074	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.43800	1.36000	5.42420	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.05000	0.06100	22.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.48500	0.41800	13.81443	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.58800	0.66000	12.24490	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.56500	1.64300	4.98403	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.56500	2.64300	3.04094	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.38500	9.30700	0.83111	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.38500	7.30700	1.05619	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.38500	5.30700	1.44847	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.38500	3.30700	2.30428	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.38800	1.31100	5.54755	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.05800	0.07100	22.41379	0.00000	0.0000	7,407
04/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.44300	0.37800	14.67269	0.00000	0.0000	48,000
04/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.63400	0.70600	11.35647	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.61500	1.69300	4.82972	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.61500	2.69300	2.98279	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
04/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.58700	1.50900	4.91493	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.48500	9.40700	0.82235	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.48500	7.40700	1.04208	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.48500	5.40700	1.42206	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.48500	3.40700	2.23816	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.48800	1.41000	5.24194	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.04300	0.05300	23.25581	0.00000	0.0000	33,300
04/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.52800	0.46000	12.87879	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.54300	0.61400	13.07551	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.51600	1.59400	5.14512	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.51500	2.59300	3.10139	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.28900	1.21200	5.97362	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.83500	8.75700	0.88285	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.83500	6.75700	1.14119	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.83500	4.75700	1.61324	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.83500	2.75700	2.75132	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	14,644
04/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.85100	0.77600	8.81316	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.26700	0.32200	20.59925	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.10200	0.07900	22.54902	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.16700	1.24400	6.59811	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.16500	2.24300	3.60277	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.16500	3.24300	2.46445	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.88500	8.80700	0.87788	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.88500	6.80700	1.13290	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.88500	4.80700	1.59672	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.88500	2.80700	2.70364	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	30,000

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
04/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.89800	0.82300	8.35189	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23500	0.28600	21.70213	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.12000	0.09300	22.50000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.11700	1.19500	6.98299	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.11500	2.19300	3.68794	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.11500	3.19300	2.50401	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.28500	9.20700	0.84006	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.28500	7.20700	1.07069	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.28500	5.20700	1.47588	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.28500	3.20700	2.37443	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.07700	0.09500	23.37662	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.36200	0.30200	16.57459	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.72700	0.80100	10.17882	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.71500	1.79300	4.54810	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.71500	2.79300	2.87293	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.33500	9.25700	0.83557	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.33500	7.25700	1.06339	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.33500	5.25700	1.46204	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.33500	3.25700	2.33883	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.33900	1.26100	5.82524	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	2,040
04/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.40200	0.33900	15.67164	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.68000	0.75400	10.88235	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.66500	1.74300	4.68468	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.66500	2.74300	2.92683	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.03500	7.95700	0.97075	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.03500	5.95700	1.29246	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.03500	3.95700	1.93309	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.03600	1.95800	3.83104	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.96500	4.04300	1.96721	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.08600	2.00800	3.73921	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
04/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.48500	2.40700	3.13883	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.18600	2.10800	3.56816	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.53500	2.45700	3.07692	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	2,423
04/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.80300	0.72900	9.21544	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.88600	1.80800	4.13574	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
04/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.61700	0.54600	11.50729	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	15,000
04/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.78600	1.70800	4.36730	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
04/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	1,000
04/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.70900	0.63600	10.29619	0.00000	0.0000	500
04/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.98600	1.90800	3.92749	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
04/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.57200	0.50300	12.06294	0.00000	0.0000	0
04/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.03700	0.04600	24.32432	0.00000	0.0000	6,534
04/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.11370	7.19270	1.11053	7.16440	7.1270	52,597
04/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.07800	0.08600	10.25641	0.00000	0.0000	33,350
04/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.96400	0.89300	7.36515	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.07400	0.08000	8.10811	0.00000	0.0000	340
04/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.01000	0.93700	7.22772	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.08300	0.09200	10.84337	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.91900	0.84900	7.61697	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.43000	1.35400	5.31469	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	30,000
04/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.38900	3.31000	2.33107	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
04/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39200	0.33800	13.77551	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20600	0.23100	12.13592	0.00000	0.0000	33,350
04/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.33500	1.26000	5.61798	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	3,000

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
04/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.54000	0.47900	11.29630	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.15400	0.17200	11.68831	0.00000	0.0000	12,000
04/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.57900	0.51700	10.70812	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.14300	0.16000	11.88811	0.00000	0.0000	371
04/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.62000	0.55600	10.32258	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.13400	0.14900	11.19403	0.00000	0.0000	500
04/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.35800	0.30600	14.52514	0.00000	0.0000	0
04/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.22200	0.24900	12.16216	0.00000	0.0000	7,500
04/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.21070	7.29160	1.12194	0.00000	0.0000	13,955
04/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.26700	0.29200	9.36330	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.50600	0.45000	11.06719	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25300	0.27600	9.09091	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.54200	0.48400	10.70111	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28200	0.30800	9.21986	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.47100	0.41600	11.67728	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.64600	0.70600	9.28793	0.00000	0.0000	0
04/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.13500	0.11400	15.55556	0.00000	0.0000	0
04/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.07930	11.23230	1.38095	11.20000	11.0560	21,799
04/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.05600	0.07300	30.35714	0.00000	0.0000	0
04/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.87700	0.74100	15.50741	0.00000	0.0000	0
04/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.83200	0.69800	16.10577	0.00000	0.0000	0
04/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.06100	0.08000	31.14754	0.00000	0.0000	50
04/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.22770	11.38240	1.37784	11.34650	11.3465	22,556
04/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.21900	0.26400	20.54795	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.79100	0.68200	13.78003	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.20900	0.25200	20.57416	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.83100	0.72000	13.35740	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.23100	0.27800	20.34632	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.75300	0.64600	14.20983	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.53500	0.44500	16.82243	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.31300	0.37700	20.44728	0.00000	0.0000	870
04/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.42900	1.29600	9.30721	0.00000	0.0000	0
04/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.10700	0.12800	19.62617	0.00000	0.0000	870
04/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.37290	11.53130	1.39278	11.46220	11.4622	1,510
04/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.35300	0.41100	16.43059	0.00000	0.0000	0
04/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.83000	0.73000	12.04819	0.00000	0.0000	0
04/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.33900	0.39500	16.51917	0.00000	0.0000	0
04/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.86600	0.76400	11.77829	0.00000	0.0000	0
04/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.36700	0.42600	16.07629	0.00000	0.0000	0
04/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.79400	0.69500	12.46851	0.00000	0.0000	0
04/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08430	0.08510	0.94899	0.00000	0.0000	141
04/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00221	0.00246	11.31222	0.00000	0.0000	0
04/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00391	0.00336	14.06650	0.00000	0.0000	0
04/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00046	0.00049	6.52174	0.00000	0.0000	0
04/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01216	0.01139	6.33224	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00865	0.00937	8.32370	0.00000	0.0000	0
04/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00035	0.00027	22.85714	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08560	0.08640	0.93458	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00396	0.00425	7.32323	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00536	0.00485	9.51493	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00162	0.00172	6.17284	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01302	0.01232	5.37634	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00961	0.01027	6.86785	0.00000	0.0000	0
04/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00101	0.00087	13.86139	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.63260	9.70180	0.71839	9.61700	9.6170	10,747
04/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.56700	10.49800	0.65298	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.56700	8.49800	0.80542	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.56700	6.49800	1.05071	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.56700	4.49800	1.51084	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.56800	2.49900	2.68692	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.57300	1.50500	4.32295	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62700	0.56500	9.88836	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.49600	0.55100	11.08871	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06300	0.04900	22.22222	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.43500	1.50400	4.80836	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.41800	2.34900	2.85360	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.61700	10.54800	0.64990	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.61700	8.54800	0.80074	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.61700	6.54800	1.04277	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.61700	4.54800	1.49448	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.61800	2.54900	2.63560	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.62300	1.55400	4.25139	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05300	0.06000	13.20755	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67000	0.60800	9.25373	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.45700	0.51000	11.59737	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07400	0.05800	21.62162	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.38500	1.45400	4.98195	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.31700	11.24800	0.60970	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.31700	9.24800	0.74058	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.31700	7.24800	0.94301	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.31700	5.24800	1.29772	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.31700	3.24800	2.08019	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.31800	2.24900	2.97670	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.32800	1.25900	5.19578	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10600	0.12000	13.20755	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.42300	0.36800	13.00236	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.70800	0.77200	9.03955	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.21700	11.14800	0.61514	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.21700	9.14800	0.74862	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.21700	7.14800	0.95608	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.21700	5.14800	1.32260	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.21700	3.14800	2.14486	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.21900	2.15000	3.10951	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.23000	1.16200	5.52846	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13200	0.15100	14.39394	0.00000	0.0000	750
04/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.34900	0.29900	14.32665	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.80000	0.86500	8.12500	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.36700	10.29800	0.66557	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.36700	8.29800	0.82467	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.36700	6.29800	1.08371	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.36700	4.29800	1.58003	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.36800	2.29900	2.91385	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.37700	1.30800	5.01089	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09400	0.10700	13.82979	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.46100	0.40500	12.14751	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.66400	0.72600	9.33735	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.63400	1.70300	4.22277	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.46700	10.39800	0.65921	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.46700	8.39800	0.81493	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.46700	6.39800	1.06696	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.46700	4.39800	1.54466	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.46800	2.39900	2.79579	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.47500	1.40600	4.67797	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07500	0.08500	13.33333	0.00000	0.0000	375
04/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54200	0.48300	10.88561	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.57800	0.63700	10.20761	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.53400	1.60300	4.49804	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.76700	10.69800	0.64085	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.76700	8.69800	0.78704	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.76700	6.69800	1.01965	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.76700	4.69800	1.44745	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.76800	2.69900	2.49277	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.77100	1.70200	3.89610	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.80400	0.74000	7.96020	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34900	0.39500	13.18052	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.11600	0.09300	19.82759	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.23600	1.30500	5.58252	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.91700	10.84800	0.63204	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.91700	8.84800	0.77380	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.91700	6.84800	0.99754	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.91700	4.84800	1.40329	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.91800	2.84900	2.36463	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.92000	1.85100	3.59375	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.94300	0.87700	6.99894	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25700	0.29400	14.39689	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.17400	0.14200	18.39080	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.08800	1.15700	6.34191	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.21700	10.14800	0.67535	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.21700	8.14800	0.83972	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.21700	6.14800	1.10986	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.21700	4.14800	1.63623	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.78400	1.85300	3.86771	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.26700	10.19800	0.67206	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.26700	8.19800	0.83464	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.26700	6.19800	1.10101	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.26700	4.19800	1.61706	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.26900	2.20000	3.04099	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.27900	1.21100	5.31665	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11800	0.13500	14.40678	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.38500	0.33300	13.50649	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.75400	0.81800	8.48806	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.73400	1.80300	3.97924	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.31700	10.24800	0.66880	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.31700	8.24800	0.82963	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.31700	6.24800	1.09229	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.31700	4.24800	1.59833	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.68400	1.75300	4.09739	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.71400	0.65100	8.82353	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04700	0.05300	12.76596	0.00000	0.0000	60
04/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23000	0.26400	14.78261	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.19700	0.16200	17.76650	0.00000	0.0000	750
04/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.42000	0.47100	12.14286	0.00000	0.0000	0
04/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.08700	0.06900	20.68966	0.00000	0.0000	1,125
04/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.75960	9.83010	0.72237	0.00000	0.0000	12,157
04/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31700	0.34600	9.14826	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.35700	0.31600	11.48459	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29800	0.32300	8.38926	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.38800	0.34300	11.59794	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33600	0.37100	10.41667	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.32600	0.29100	10.73620	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.21100	0.18400	12.79621	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47100	0.51400	9.12951	0.00000	0.0000	10,429
04/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79500	0.73600	7.42138	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15500	0.16600	7.09677	0.00000	0.0000	14,937
04/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87900	0.81800	6.93970	0.00000	0.0000	0
04/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13900	0.14800	6.47482	0.00000	0.0000	4,508
04/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.88330	9.95640	0.73963	0.00000	0.0000	5,820
04/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.46400	0.50100	7.97414	0.00000	0.0000	0
04/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38100	0.34500	9.44882	0.00000	0.0000	0
04/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.44000	0.47500	7.95455	0.00000	0.0000	0
04/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.40700	0.36900	9.33661	0.00000	0.0000	0
04/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.49000	0.52700	7.55102	0.00000	0.0000	0
04/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.35700	0.32100	10.08403	0.00000	0.0000	0
04/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.74420	6.80240	0.86296	0.00000	0.0000	14,965
04/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.06600	0.08200	24.24242	0.00000	0.0000	0
04/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.22200	0.18000	18.91892	0.00000	0.0000	0
04/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.26000	0.21400	17.69231	0.00000	0.0000	0
04/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05400	0.06600	22.22222	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.75890	6.81650	0.85221	0.00000	0.0000	631
04/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.22800	0.26300	15.35088	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.16900	0.14700	13.01775	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.20200	0.23400	15.84158	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.19300	0.16800	12.95337	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.25700	0.29300	14.00778	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.14800	0.12700	14.18919	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.76900	6.82750	0.86423	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.31500	0.35300	12.06349	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.19600	0.17600	10.20408	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.28700	0.32400	12.89199	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.21800	0.19700	9.63303	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.34400	0.38400	11.62791	0.00000	0.0000	0
04/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.17500	0.15700	10.28571	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.84470	6.93050	1.25352	0.00000	0.0000	821
04/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.86500	0.78100	9.71098	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.91300	0.82900	9.20044	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
04/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.81600	0.73300	10.17157	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.92480	7.01150	1.25202	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14700	0.17800	21.08844	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.27200	0.21700	20.22059	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13100	0.15900	21.37405	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.30600	0.24800	18.95425	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16500	0.20000	21.21212	0.00000	0.0000	0
04/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.24000	0.18900	21.25000	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.19630	7.29510	1.37293	0.00000	0.0000	150
04/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.26900	0.33600	24.90706	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.12300	0.09100	26.01626	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.23800	0.30100	26.47059	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.14200	0.10600	25.35211	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.30200	0.37200	23.17881	0.00000	0.0000	0
04/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.10600	0.07700	27.35849	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.30410	7.40420	1.37046	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.31000	0.36500	17.74194	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25600	0.21100	17.57813	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.28600	0.33800	18.18182	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.28200	0.23400	17.02128	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.33600	0.39300	16.96429	0.00000	0.0000	0
04/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.23200	0.18900	18.53448	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
Future Open Interest										451,780
Option Open Interest										482,392
Total										934,172