



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/10/2010

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
05/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.09320	6.98800	1.48311	7.10900	6.9900	303,033
05/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.85700	8.96200	1.18550	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.85700	6.96200	1.53128	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.85700	4.96200	2.16183	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.85700	2.96200	3.67518	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	1,000
05/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.87100	0.97200	11.59587	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.25200	0.18900	25.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.10900	0.15100	38.53211	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.14500	1.04000	9.17031	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.14300	2.03800	4.89967	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.14300	3.03800	3.34076	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.46000	1.56400	7.12329	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.90700	9.01200	1.17885	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.90700	7.01200	1.52020	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.90700	5.01200	2.13980	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
05/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.90700	3.01200	3.61197	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.22100	0.16300	26.24434	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12800	0.17500	36.71875	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.09500	0.99100	9.49772	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.09300	1.98800	5.01672	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.09300	2.98800	3.39476	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.95700	9.06200	1.17227	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.95700	7.06200	1.50927	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.95700	5.06200	2.11822	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.95700	3.06200	3.55090	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	16,000
05/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.96700	1.07000	10.65150	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.19200	0.14200	26.04167	0.00000	0.0000	10,534
05/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.14900	0.20400	36.91275	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.04600	0.94200	9.94264	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.04300	1.93800	5.13950	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.04300	2.93800	3.45054	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.00700	9.11200	1.16576	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.00700	7.11200	1.49850	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.00700	5.11200	2.09706	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.00700	3.11200	3.49185	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.01600	1.11900	10.13780	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.16500	0.12400	24.84848	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.17200	0.23600	37.20930	0.00000	0.0000	100
05/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.99600	0.89300	10.34137	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.99300	1.88800	5.26844	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.99300	2.88800	3.50819	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	27,690
05/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.91900	1.02100	11.09902	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.05700	9.16200	1.15932	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.05700	7.16200	1.48788	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.05700	5.16200	2.07633	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.05700	3.16200	3.43474	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	4,400
05/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.06500	1.16800	9.67136	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.14400	0.10800	25.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.20100	0.27000	34.32836	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.94700	0.84400	10.87645	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.94300	1.83800	5.40401	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.94300	2.83800	3.56779	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.10700	9.21200	1.15296	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.10700	7.21200	1.47742	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.10700	5.21200	2.05600	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.10700	3.21200	3.37947	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.11400	1.21700	9.24596	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.12600	0.09400	25.39683	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.23300	0.30600	31.33047	0.00000	0.0000	3,500
05/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.89800	0.79600	11.35857	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.89300	1.78800	5.54675	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.89300	2.78800	3.62945	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.15700	9.26200	1.14666	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.15700	7.26200	1.46710	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.15700	5.26200	2.03607	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.15700	3.26200	3.32594	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	4,000
05/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.16300	1.26600	8.85641	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.10900	0.08100	25.68807	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.26600	0.34300	28.94737	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.85000	0.74800	12.00000	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
05/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.84300	1.73800	5.69723	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.84300	2.73800	3.69328	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.35700	9.46200	1.12215	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.35700	7.46200	1.42721	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.35700	5.46200	1.96005	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.35700	3.46200	3.12779	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.36000	1.46500	7.72059	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.06100	0.04500	26.22951	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.41800	0.50700	21.29187	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.66000	0.56300	14.69697	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.64300	1.53800	6.39075	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.64300	2.53800	3.97276	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.30700	9.41200	1.12818	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.30700	7.41200	1.43698	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.30700	5.41200	1.97852	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.30700	3.41200	3.17508	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.31100	1.41500	7.93288	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.07100	0.05200	26.76056	0.00000	0.0000	7,407
05/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.37800	0.46400	22.75132	0.00000	0.0000	48,000
05/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.70600	0.60800	13.88102	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01300	0.02000	53.84615	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.69300	1.58800	6.20201	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.69300	2.58800	3.89900	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
05/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.50900	1.61400	6.95825	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.40700	9.51200	1.11619	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.40700	7.51200	1.41758	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.40700	5.51200	1.94193	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.40700	3.51200	3.08189	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.41000	1.51400	7.37589	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	33,300
05/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.46000	0.55100	19.78261	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.61400	0.51900	15.47231	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02100	0.03100	47.61905	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.59400	1.48800	6.64994	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.59300	2.48800	4.04936	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.21200	1.31600	8.58086	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.75700	8.86200	1.19904	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.75700	6.86200	1.55394	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.75700	4.86200	2.20727	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.75700	2.86200	3.80849	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	14,644
05/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.77600	0.87600	12.88660	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.32200	0.24900	22.67081	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07900	0.11100	40.50633	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.24400	1.13900	8.44051	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.24300	2.13800	4.68123	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.24300	3.13800	3.23774	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.80700	8.91200	1.19223	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.80700	6.91200	1.54253	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.80700	4.91200	2.18431	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.80700	2.91200	3.74065	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01600	0.01200	25.00000	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
05/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.82300	0.92400	12.27217	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.28600	0.21800	23.77622	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09300	0.13000	39.78495	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.19500	1.09000	8.78661	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.19300	2.08800	4.78796	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.19300	3.08800	3.28844	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.20700	9.31200	1.14044	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.20700	7.31200	1.45692	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.20700	5.31200	2.01652	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.20700	3.31200	3.27409	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.09500	0.07000	26.31579	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.30200	0.38200	26.49007	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.80100	0.70100	12.48439	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.79300	1.68800	5.85611	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.79300	2.68800	3.75940	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.25700	9.36200	1.13428	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.25700	7.36200	1.44688	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.25700	5.36200	1.99734	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.25700	3.36200	3.22383	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.26100	1.36500	8.24742	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.08200	0.06100	25.60976	0.00000	0.0000	2,040
05/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.33900	0.42300	24.77876	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.75400	0.65400	13.26260	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01100	0.01600	45.45455	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.74300	1.63800	6.02410	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.74300	2.63800	3.82793	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.95700	8.06200	1.31959	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.95700	6.06200	1.76263	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.95700	4.06200	2.65353	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.95800	2.06300	5.36261	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.04300	3.93800	2.59708	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.00800	2.11300	5.22908	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
05/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.40700	2.51200	4.36228	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.10800	2.21300	4.98102	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.45700	2.56200	4.27350	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	2,423
05/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.72900	0.82800	13.58025	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.80800	1.91300	5.80752	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
05/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.54600	0.64100	17.39927	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	15,000
05/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.70800	1.81300	6.14754	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,000
05/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	1,000
05/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.63600	0.73300	15.25157	0.00000	0.0000	500
05/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.90800	2.01300	5.50314	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
05/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.50300	0.59600	18.48907	0.00000	0.0000	0
05/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.04600	0.03400	26.08696	0.00000	0.0000	6,534
05/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.19270	7.08620	1.48067	7.17260	7.0768	52,560
05/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.08600	0.07600	11.62791	0.00000	0.0000	33,350
05/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.89300	0.99000	10.86226	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.08000	0.07100	11.25000	0.00000	0.0000	340
05/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.93700	1.03500	10.45891	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.09200	0.08100	11.95652	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.84900	0.94500	11.30742	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.35400	1.45700	7.60709	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	30,000
05/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.31000	3.41700	3.23263	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
05/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.33800	0.41100	21.59763	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23100	0.19700	14.71861	0.00000	0.0000	33,350
05/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.26000	1.36200	8.09524	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.05300	0.04800	9.43396	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
05/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.47900	0.56100	17.11900	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.17200	0.14700	14.53488	0.00000	0.0000	12,000
05/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.51700	0.60100	16.24758	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.16000	0.13700	14.37500	0.00000	0.0000	371
05/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.55600	0.64200	15.46763	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.14900	0.12800	14.09396	0.00000	0.0000	500
05/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.30600	0.37600	22.87582	0.00000	0.0000	0
05/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.24900	0.21200	14.85944	0.00000	0.0000	7,500
05/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.29160	7.18400	1.47567	7.26550	7.2061	13,955
05/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.29200	0.25900	11.30137	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.45000	0.52500	16.66667	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.27600	0.24500	11.23188	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.48400	0.56100	15.90909	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.30800	0.27300	11.36364	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.41600	0.48900	17.54808	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.70600	0.62700	11.18980	0.00000	0.0000	0
05/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.11400	0.14300	25.43860	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19			Foreign Exchange Future	8.05000	7.29090	9.42981	0.00000	0.0000	288
05/10/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00000	0.22500	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.00000	0.98400	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00000	0.21700	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.00000	1.02600	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00000	0.23400	100.00000	0.00000	0.0000	0
05/10/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.00000	0.94300	100.00000	0.00000	0.0000	0
05/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.23230	11.11860	1.01226	11.22350	11.1111	21,820
05/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.07300	0.05600	23.28767	0.00000	0.0000	0
05/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.74100	0.83700	12.95547	0.00000	0.0000	0
05/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.69800	0.79200	13.46705	0.00000	0.0000	0
05/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.08000	0.06100	23.75000	0.00000	0.0000	50
05/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.38240	11.26750	1.00945	11.37400	11.3200	22,561
05/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.26400	0.23000	12.87879	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.68200	0.76300	11.87683	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.25200	0.21800	13.49206	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.72000	0.80100	11.25000	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.27800	0.24100	13.30935	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.64600	0.72400	12.07430	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.44500	0.51200	15.05618	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.37700	0.32900	12.73210	0.00000	0.0000	870
05/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.29600	1.39400	7.56173	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.12800	0.11100	13.28125	0.00000	0.0000	870
05/10/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.00000	0.92100	100.00000	0.00000	0.0000	0
05/10/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.00000	0.18800	100.00000	0.00000	0.0000	150
05/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.53130	11.41520	1.00682	0.00000	0.0000	1,510
05/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.41100	0.36600	10.94891	0.00000	0.0000	0
05/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.73000	0.80100	9.72603	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.39500	0.35200	10.88608	0.00000	0.0000	0
05/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.76400	0.83700	9.55497	0.00000	0.0000	0
05/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.42600	0.38000	10.79812	0.00000	0.0000	0
05/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.69500	0.76500	10.07194	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08510	0.08420	1.05758	0.00000	0.0000	141
05/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00246	0.00209	15.04065	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00336	0.00389	15.77381	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00049	0.00041	16.32653	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01139	0.01221	7.19930	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00937	0.00853	8.96478	0.00000	0.0000	0
05/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00027	0.00033	22.22222	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08640	0.08550	1.04167	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00425	0.00387	8.94118	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00485	0.00537	10.72165	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00172	0.00155	9.88372	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01232	0.01305	5.92532	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01027	0.00950	7.49757	0.00000	0.0000	0
05/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00087	0.00100	14.94253	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.70180	9.66630	0.36591	9.67900	9.6790	10,486
05/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.49800	10.53400	0.34292	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.49800	8.53400	0.42363	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.49800	6.53400	0.55402	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.49800	4.53400	0.80036	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.49900	2.53500	1.44058	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.50500	1.54000	2.32558	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.56500	0.59600	5.48673	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55100	0.52200	5.26316	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.04900	0.05600	14.28571	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.50400	1.46800	2.39362	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.34900	2.38500	1.53257	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.54800	10.58400	0.34130	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.54800	8.58400	0.42115	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.54800	6.58400	0.54979	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.54800	4.58400	0.79156	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.54900	2.58500	1.41232	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.55400	1.58900	2.25225	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.60800	0.63900	5.09868	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.51000	0.48200	5.49020	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.05800	0.06600	13.79310	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.45400	1.41900	2.40715	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.24800	11.28400	0.32006	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.24800	9.28400	0.38927	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.24800	7.28400	0.49669	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.24800	5.28400	0.68598	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.24800	3.28400	1.10837	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.24900	2.28500	1.60071	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.25900	1.29500	2.85941	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.12000	0.11100	7.50000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.36800	0.39500	7.33696	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.77200	0.73900	4.27461	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.14800	11.18400	0.32293	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.14800	9.18400	0.39353	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.14800	7.18400	0.50364	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.14800	5.18400	0.69930	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.14800	3.18400	1.14358	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.15000	2.18600	1.67442	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.16200	1.19700	3.01205	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.15100	0.14000	7.28477	0.00000	0.0000	750

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.29900	0.32400	8.36120	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.86500	0.83100	3.93064	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.29800	10.33400	0.34958	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.29800	8.33400	0.43384	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.29800	6.33400	0.57161	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.29800	4.33400	0.83760	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.29900	2.33500	1.56590	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.30800	1.34400	2.75229	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.10700	0.09900	7.47664	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.40500	0.43300	6.91358	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.72600	0.69400	4.40771	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.70300	1.66800	2.05520	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.39800	10.43400	0.34622	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.39800	8.43400	0.42867	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.39800	6.43400	0.56268	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.39800	4.43400	0.81855	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.39900	2.43500	1.50063	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.40600	1.44200	2.56046	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	375
05/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.48300	0.51300	6.21118	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.63700	0.60600	4.86656	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.60300	1.56800	2.18341	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.69800	10.73400	0.33651	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.69800	8.73400	0.41389	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.69800	6.73400	0.53747	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.69800	4.73400	0.76628	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.69900	2.73500	1.33383	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.70200	1.73800	2.11516	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.74000	0.77300	4.45946	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.39500	0.37000	6.32911	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.09300	0.10400	11.82796	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.30500	1.27000	2.68199	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.84800	10.88400	0.33186	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.84800	8.88400	0.40687	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.84800	6.88400	0.52570	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.84800	4.88400	0.74257	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.84900	2.88500	1.26360	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.85100	1.88700	1.94489	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.87700	0.91100	3.87685	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.29400	0.27200	7.48299	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.14200	0.15600	9.85915	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.15700	1.12100	3.11150	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.14800	10.18400	0.35475	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.14800	8.18400	0.44183	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.14800	6.18400	0.58556	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.14800	4.18400	0.86789	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.85300	1.81700	1.94280	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.19800	10.23400	0.35301	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.19800	8.23400	0.43913	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	15.90	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
05/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.19800	6.23400	0.58083	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.19800	4.23400	0.85755	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.20000	2.23600	1.63636	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.21100	1.24600	2.89017	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.13500	0.12500	7.40741	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.33300	0.35900	7.80781	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.81800	0.78500	4.03423	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.80300	1.76700	1.99667	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.24800	10.28400	0.35129	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.24800	8.28400	0.43647	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.24800	6.28400	0.57618	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.24800	4.28400	0.84746	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.75300	1.71700	2.05362	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.65100	0.68300	4.91551	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	60
05/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.26400	0.24300	7.95455	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.16200	0.17700	9.25926	0.00000	0.0000	750
05/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.47100	0.44300	5.94480	0.00000	0.0000	0
05/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.06900	0.07700	11.59420	0.00000	0.0000	1,125
05/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.83010	9.79490	0.35808	0.00000	0.0000	12,157
05/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34600	0.33400	3.46821	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.31600	0.33900	7.27848	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.32300	0.31400	2.78638	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.34300	0.36900	7.58017	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.37100	0.35800	3.50404	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.29100	0.31300	7.56014	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.18400	0.20100	9.23913	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.51400	0.49600	3.50195	0.00000	0.0000	10,429
05/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.73600	0.76900	4.48370	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.16600	0.16400	1.20482	0.00000	0.0000	14,937
05/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.81800	0.85100	4.03423	0.00000	0.0000	0
05/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.14800	0.14600	1.35135	0.00000	0.0000	4,508
05/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.95640	9.92100	0.35555	0.00000	0.0000	5,820
05/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.50100	0.48900	2.39521	0.00000	0.0000	0
05/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.34500	0.36800	6.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.47500	0.46400	2.31579	0.00000	0.0000	0
05/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36900	0.39300	6.50407	0.00000	0.0000	0
05/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.52700	0.51500	2.27704	0.00000	0.0000	0
05/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.32100	0.34400	7.16511	0.00000	0.0000	0
05/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.80240	6.71990	1.21281	0.00000	0.0000	14,965
05/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.08200	0.06100	25.60976	0.00000	0.0000	0
05/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.18000	0.24100	33.88889	0.00000	0.0000	0
05/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.21400	0.27900	30.37383	0.00000	0.0000	0
05/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	200
05/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.81650	6.73680	1.16922	0.00000	0.0000	631
05/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.26300	0.21600	17.87072	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.14700	0.17900	21.76871	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.23400	0.19000	18.80342	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.16800	0.20300	20.83333	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.29300	0.24500	16.38225	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.12700	0.15800	24.40945	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.82750	6.75120	1.11754	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.35300	0.30900	12.46459	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.17600	0.20800	18.18182	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32400	0.28100	13.27160	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.19700	0.23000	16.75127	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.38400	0.33800	11.97917	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.15700	0.18700	19.10828	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.65000	6.75660	1.60301	0.00000	0.0000	149
05/10/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.00000	0.36600	100.00000	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.25900	100.00000	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.00000	0.33900	100.00000	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00000	0.28200	100.00000	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.00000	0.39400	100.00000	0.00000	0.0000	0
05/10/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.23700	100.00000	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.93050	6.86620	0.92778	0.00000	0.0000	821
05/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.78100	0.84200	7.81050	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.82900	0.89100	7.47889	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
05/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.73300	0.79400	8.32196	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.01150	6.94660	0.92562	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.17800	0.15400	13.48315	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.21700	0.25700	18.43318	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.15900	0.13700	13.83648	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.24800	0.29000	16.93548	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.20000	0.17200	14.00000	0.00000	0.0000	0
05/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.18900	0.22500	19.04762	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.29510	7.24170	0.73200	0.00000	0.0000	150

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.33600	0.29700	11.60714	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09100	0.10500	15.38462	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.30100	0.26500	11.96013	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.10600	0.12300	16.03774	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.37200	0.33200	10.75269	0.00000	0.0000	0
05/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07700	0.09000	16.88312	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.40420	7.35020	0.72932	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.36500	0.33400	8.49315	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.21100	0.23400	10.90047	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.33800	0.30900	8.57988	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.23400	0.25900	10.68376	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.39300	0.36100	8.14249	0.00000	0.0000	0
05/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.18900	0.21100	11.64021	0.00000	0.0000	0

Future Open Interest

461,047

Option Open Interest

482,542

Total

943,589