



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/11/2010

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
04/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.94650	6.83410	1.61808	6.91000	6.8087	270,046
04/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.00400	9.11600	1.24389	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.00400	7.11600	1.59909	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.00400	5.11600	2.23821	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.00400	3.11600	3.72836	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
04/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.00700	1.11800	11.02284	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.13400	0.08400	37.31343	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13800	0.20000	44.92754	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.99700	0.88500	11.23370	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.99700	1.88400	5.65849	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.99700	2.88400	3.77044	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.60400	1.71600	6.98254	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.05400	9.16600	1.23702	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.05400	7.16600	1.58775	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.05400	5.16600	2.21607	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
04/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.05400	3.16600	3.66732	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.11300	0.06900	38.93805	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.16700	0.23500	40.71856	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.94800	0.83600	11.81435	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.94700	1.83400	5.80380	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
04/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.94700	2.83400	3.83441	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.10400	9.21600	1.23023	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.10400	7.21600	1.57658	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.10400	5.21600	2.19436	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.10400	3.21600	3.60825	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	16,000
04/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.10600	1.21700	10.03617	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.09500	0.05700	40.00000	0.00000	0.0000	10,534
04/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.19900	0.27300	37.18593	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.89800	0.78700	12.36080	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.89700	1.78400	5.95677	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.89700	2.78400	3.90059	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.15400	9.26600	1.22351	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.15400	7.26600	1.56556	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.15400	5.26600	2.17307	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.15400	3.26600	3.55105	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.15600	1.26700	9.60208	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.08000	0.04700	41.25000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.23400	0.31300	33.76068	0.00000	0.0000	100
04/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.84900	0.73800	13.07420	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.84700	1.73400	6.11803	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.84700	2.73400	3.96909	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	27,690
04/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.05700	1.16700	10.40681	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.20400	9.31600	1.21686	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.20400	7.31600	1.55469	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
04/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.20400	5.31600	2.15219	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.20400	3.31600	3.49563	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	4,400
04/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.20600	1.31700	9.20398	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.06700	0.03900	41.79104	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.27100	0.35500	30.99631	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.80000	0.68900	13.87500	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.79700	1.68400	6.28826	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.79700	2.68400	4.04004	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.25400	9.36600	1.21029	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.25400	7.36600	1.54398	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.25400	5.36600	2.13171	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.25400	3.36600	3.44192	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.25500	1.36700	8.92430	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05600	0.03200	42.85714	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.31000	0.39800	28.38710	0.00000	0.0000	3,500
04/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.75100	0.64000	14.78029	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.74700	1.63400	6.46823	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.74700	2.63400	4.11358	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.30400	9.41600	1.20378	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.30400	7.41600	1.53341	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.30400	5.41600	2.11161	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.30400	3.41600	3.38983	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,000
04/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.30500	1.41700	8.58238	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.04600	0.02600	43.47826	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.35000	0.44200	26.28571	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.70200	0.59200	15.66952	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
04/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.69700	1.58400	6.65881	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.69700	2.58400	4.18984	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.50400	9.61600	1.17845	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.50400	7.61600	1.49254	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.50400	5.61600	2.03488	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.50400	3.61600	3.19635	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.50500	1.61600	7.37542	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.52600	0.62800	19.39163	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.51200	0.40800	20.31250	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.49700	1.38400	7.54843	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.49700	2.38400	4.52543	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.45400	9.56600	1.18468	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.45400	7.56600	1.50255	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.45400	5.56600	2.05354	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.45400	3.56600	3.24262	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.45500	1.56600	7.62887	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.02600	0.01400	46.15385	0.00000	0.0000	13,307
04/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.48000	0.58000	20.83333	0.00000	0.0000	48,000
04/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.55900	0.45300	18.96243	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01300	0.01900	46.15385	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.54700	1.43400	7.30446	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.54700	2.43400	4.43659	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
04/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.65400	1.76600	6.77146	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.55400	9.66600	1.17228	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
04/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.55400	7.66600	1.48266	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.55400	5.66600	2.01656	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.55400	3.66600	3.15138	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.55500	1.66600	7.13826	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01800	0.00900	50.00000	0.00000	0.0000	33,300
04/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.57200	0.67500	18.00699	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.46700	0.36500	21.84154	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02100	0.03100	47.61905	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.44700	1.33400	7.80926	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.44700	2.33400	4.61790	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.35500	1.46700	8.26568	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.90400	9.01600	1.25786	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.90400	7.01600	1.62225	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.90400	5.01600	2.28385	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.90400	3.01600	3.85675	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	14,644
04/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.90900	1.01800	11.99120	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.19200	0.12000	37.50000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09600	0.13600	41.66667	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.09700	0.98500	10.20966	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.09700	1.98400	5.38865	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.09700	2.98400	3.64869	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.95400	9.06600	1.25084	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.95400	7.06600	1.61058	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.95400	5.06600	2.26080	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.95400	3.06600	3.79147	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	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
04/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.95800	1.06800	11.48225	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.16200	0.10100	37.65432	0.00000	0.0000	30,000
04/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11600	0.16700	43.96552	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.04700	0.93500	10.69723	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.04700	1.93400	5.52027	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.04700	2.93400	3.70857	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.35400	9.46600	1.19735	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.35400	7.46600	1.52298	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.35400	5.46600	2.09189	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.35400	3.46600	3.33930	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.03800	0.02100	44.73684	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.39200	0.48700	24.23469	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.65400	0.54500	16.66667	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.64700	1.53400	6.86096	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.64700	2.53400	4.26898	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.40400	9.51600	1.19098	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.40400	7.51600	1.51270	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.40400	5.51600	2.07254	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.40400	3.51600	3.29025	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.40500	1.51600	7.90036	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.03200	0.01700	46.87500	0.00000	0.0000	2,040
04/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.43600	0.53300	22.24771	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.60600	0.49800	17.82178	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.59700	1.48400	7.07577	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.59700	2.48400	4.35117	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.10400	8.21600	1.38203	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
04/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.10400	6.21600	1.83486	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.10400	4.21600	2.72904	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.10400	2.21600	5.32319	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.89700	3.78400	2.89967	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.15400	2.26600	5.19963	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
04/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.55400	2.66600	4.38528	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.25400	2.36600	4.96894	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.60400	2.71600	4.30108	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	2,423
04/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.86000	0.96900	12.67442	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.95400	2.06600	5.73183	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
04/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.66600	0.77200	15.91592	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	15,000
04/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.85400	1.96600	6.04099	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
04/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	1,000
04/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.76200	0.87000	14.17323	0.00000	0.0000	500
04/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.05400	2.16600	5.45278	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
04/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.61900	0.72400	16.96284	0.00000	0.0000	0
04/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	6,534
04/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.03890	6.92550	1.61105	6.99450	6.9100	66,628
04/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05800	0.04200	27.58621	0.00000	0.0000	33,350
04/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.01900	1.11700	9.61727	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05400	0.04000	25.92593	0.00000	0.0000	340
04/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.06500	1.16500	9.38967	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06200	0.04600	25.80645	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.97300	1.07100	10.07194	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.49200	1.59700	7.03753	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	30,000
04/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.46200	3.57600	3.29289	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
04/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.42700	0.50300	17.79859	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.16600	0.12800	22.89157	0.00000	0.0000	33,350
04/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.39600	1.50000	7.44986	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03500	0.02500	28.57143	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
04/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.58200	0.66700	14.60481	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.12100	0.09200	23.96694	0.00000	0.0000	12,000
04/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.62300	0.71000	13.96469	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.11200	0.08500	24.10714	0.00000	0.0000	371
04/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.66500	0.75300	13.23308	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.10400	0.07800	25.00000	0.00000	0.0000	500
04/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.39100	0.46500	18.92583	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.18000	0.14000	22.22222	0.00000	0.0000	7,500
04/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.29100	0.35500	21.99313	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.23000	0.18000	21.73913	0.00000	0.0000	1,200
04/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.50300	0.58300	15.90457	0.00000	0.0000	0
04/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.14200	0.10800	23.94366	0.00000	0.0000	65
04/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.13020	7.01540	1.61005	7.06300	7.0360	15,189
04/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.23100	0.19300	16.45022	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.55100	0.62800	13.97459	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.21800	0.18200	16.51376	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.58800	0.66700	13.43537	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.24400	0.20400	16.39344	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.51400	0.58900	14.59144	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.58400	0.49800	14.72603	0.00000	0.0000	0
04/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15400	0.18300	18.83117	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.22990	7.11290	1.61828	0.00000	0.0000	288
04/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19900	0.17200	13.56784	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.01900	1.10900	8.83219	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.19200	0.16500	14.06250	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.06200	1.15200	8.47458	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.20800	0.17900	13.94231	0.00000	0.0000	0
04/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.97800	1.06600	8.99796	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.23160	9.12330	1.17314	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.65400	1.59400	3.62757	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.62200	1.67100	3.02096	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63600	1.57800	3.54523	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65400	1.70500	3.08343	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.67100	1.60900	3.71035	0.00000	0.0000	0
04/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58900	1.63600	2.95784	0.00000	0.0000	0
04/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.17380	11.12450	0.44121	11.13250	11.0925	23,566
04/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
04/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.76000	0.80200	5.52632	0.00000	0.0000	0
04/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.71500	0.75600	5.73427	0.00000	0.0000	0
04/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	50
04/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.31320	11.26300	0.44373	0.00000	0.0000	22,649
04/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.22500	0.20300	9.77778	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71200	0.74000	3.93258	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.21300	0.19100	10.32864	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75000	0.77800	3.73333	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
04/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67500	0.70200	4.00000	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.46900	0.49000	4.47761	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.33200	0.30300	8.73494	0.00000	0.0000	870
04/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.33600	1.37400	2.84431	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.09900	0.08700	12.12121	0.00000	0.0000	870
04/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.86700	0.89800	3.57555	0.00000	0.0000	0
04/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.18000	0.16100	10.55556	0.00000	0.0000	150
04/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.44890	11.39710	0.45245	11.38800	11.3880	1,568
04/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.36900	0.34700	5.96206	0.00000	0.0000	0
04/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.77000	0.80000	3.89610	0.00000	0.0000	0
04/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35400	0.33300	5.93220	0.00000	0.0000	0
04/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.80500	0.83600	3.85093	0.00000	0.0000	0
04/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.38400	0.36200	5.72917	0.00000	0.0000	0
04/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.73500	0.76500	4.08163	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08540	0.08470	0.81967	0.00000	0.0000	286
04/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00196	0.00165	15.81633	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00256	0.00295	15.23438	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00023	0.00018	21.73913	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01083	0.01148	6.00185	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00946	0.00878	7.18816	0.00000	0.0000	0
04/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00006	0.00008	33.33333	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08660	0.08600	0.69284	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00391	0.00364	6.90537	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00431	0.00464	7.65661	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00142	0.00131	7.74648	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01182	0.01231	4.14552	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01016	0.00964	5.11811	0.00000	0.0000	0
04/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00056	0.00064	14.28571	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.73810	9.73600	0.02156	0.00000	0.0000	11,304
04/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.46200	10.46400	0.01912	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.46200	8.46400	0.02364	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.46200	6.46400	0.03095	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.46200	4.46400	0.04482	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.46200	2.46400	0.08123	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.46400	1.46500	0.06831	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.49800	0.49700	0.20080	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55900	0.55500	0.71556	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
04/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.53800	1.53600	0.13004	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.31200	2.31400	0.08651	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.51200	10.51400	0.01903	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.51200	8.51400	0.02350	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.51200	6.51400	0.03071	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.51200	4.51400	0.04433	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.51200	2.51400	0.07962	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.51300	1.51500	0.13219	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.54300	0.54200	0.18416	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.51400	0.51000	0.77821	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.48800	1.48600	0.13441	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.21200	11.21400	0.01784	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.21200	9.21400	0.02171	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.21200	7.21400	0.02773	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.21200	5.21400	0.03837	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.21200	3.21400	0.06227	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.21200	2.21400	0.09042	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.21500	1.21700	0.16461	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.29300	0.29000	1.02389	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.79500	0.79200	0.37736	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.11200	11.11400	0.01800	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.11200	9.11400	0.02195	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
04/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.11200	7.11400	0.02812	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.11200	5.11400	0.03912	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.11200	3.11400	0.06427	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.11200	2.11400	0.09470	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.11700	1.11800	0.08953	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.11000	0.10400	5.45455	0.00000	0.0000	750
04/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.22200	0.21800	1.80180	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.89200	0.88900	0.33632	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.26200	10.26400	0.01949	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.26200	8.26400	0.02421	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.26200	6.26400	0.03194	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.26200	4.26400	0.04693	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.26200	2.26400	0.08842	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.26500	1.26600	0.07905	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06900	0.06400	7.24638	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.33100	0.32800	0.90634	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.74700	0.74300	0.53548	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.73800	1.73600	0.11507	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.36200	10.36400	0.01930	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.36200	8.36400	0.02392	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.36200	6.36400	0.03144	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.36200	4.36400	0.04585	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.36200	2.36400	0.08467	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.36400	1.36600	0.14663	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	375

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
04/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.41200	0.41000	0.48544	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.65200	0.64800	0.61350	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.63800	1.63600	0.12210	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.66200	10.66400	0.01876	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.66200	8.66400	0.02309	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.66200	6.66400	0.03002	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.66200	4.66400	0.04290	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.66200	2.66400	0.07513	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.66300	1.66500	0.12026	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.68100	0.68100	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.38600	0.38000	1.55440	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.33900	1.33600	0.22405	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.81200	10.81400	0.01850	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.81200	8.81400	0.02270	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.81200	6.81400	0.02936	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.81200	4.81400	0.04156	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.81200	2.81400	0.07112	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.81300	1.81500	0.11031	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.82400	0.82400	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27200	0.26500	2.57353	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.18900	1.18700	0.16821	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.11200	10.11400	0.01978	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.11200	8.11400	0.02465	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
04/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.11200	6.11400	0.03272	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.11200	4.11400	0.04864	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.88800	1.88600	0.10593	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.16200	10.16400	0.01968	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.16200	8.16400	0.02450	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.16200	6.16400	0.03246	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.16200	4.16400	0.04805	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.16200	2.16400	0.09251	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.16600	1.16700	0.08576	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.09500	0.08900	6.31579	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.84300	0.84000	0.35587	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.83800	1.83600	0.10881	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.21200	10.21400	0.01958	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.21200	8.21400	0.02435	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.21200	6.21400	0.03220	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.21200	4.21400	0.04748	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.78800	1.78600	0.11186	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.58800	0.58700	0.17007	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	60
04/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23700	0.23100	2.53165	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	750
04/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.47000	0.46500	1.06383	0.00000	0.0000	0
04/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	1,125
04/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.85370	9.85140	0.02334	9.87700	9.8130	11,402
04/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.32800	0.32200	1.82927	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.30400	0.29800	1.97368	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.30000	0.29700	1.00000	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
04/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.35400	0.34900	1.41243	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.25000	0.24800	0.80000	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.15000	0.14800	1.33333	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.50400	0.49900	0.99206	0.00000	0.0000	10,429
04/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.69000	0.68700	0.43478	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.14400	0.13800	4.16667	0.00000	0.0000	14,937
04/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.77200	0.77000	0.25907	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12600	0.12100	3.96825	0.00000	0.0000	4,508
04/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.46200	0.45900	0.64935	0.00000	0.0000	0
04/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.21600	0.21000	2.77778	0.00000	0.0000	100
04/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.96520	9.96240	0.02810	0.00000	0.0000	5,820
04/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.48700	0.48200	1.02669	0.00000	0.0000	0
04/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.32200	0.32000	0.62112	0.00000	0.0000	0
04/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.46100	0.45600	1.08460	0.00000	0.0000	0
04/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34600	0.34400	0.57803	0.00000	0.0000	0
04/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.51400	0.50900	0.97276	0.00000	0.0000	0
04/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.29900	0.29700	0.66890	0.00000	0.0000	0
04/11/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.88700	6.90210	0.21925	6.89970	6.8997	14,804
04/11/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09000	0.09600	6.66667	0.00000	0.0000	0
04/11/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10300	0.09400	8.73786	0.00000	0.0000	0
04/11/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.13400	0.12400	7.46269	0.00000	0.0000	0
04/11/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	200
04/11/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.89760	6.91330	0.22762	6.91450	6.9145	831
04/11/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.31000	0.32000	3.22581	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27400	0.28300	3.28467	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12600	0.12000	4.76190	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.34700	0.35800	3.17003	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.90400	6.91880	0.21437	0.00000	0.0000	70
04/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.40200	0.41100	2.23881	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.36700	0.37500	2.17984	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.15600	4.29448	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.43900	0.44900	2.27790	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13500	0.13000	3.70370	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.90900	6.92150	0.18092	0.00000	0.0000	149
04/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45100	0.45800	1.55211	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19200	0.18700	2.60417	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.41700	0.42400	1.67866	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20800	0.20300	2.40385	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.48600	0.49400	1.64609	0.00000	0.0000	0
04/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17700	0.17300	2.25989	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.39070	7.37560	0.20431	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.88600	0.87200	1.58014	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
04/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.79500	0.79600	0.12579	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.86600	0.85200	1.61663	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.82500	0.82600	0.12121	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.90700	0.89300	1.54355	0.00000	0.0000	0
04/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.76600	0.76700	0.13055	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.88020	6.81100	1.00578	6.82300	6.8230	679
04/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.82200	0.89000	8.27251	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.87200	0.94000	7.79817	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.77200	0.84000	8.80829	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.95580	6.88540	1.01211	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15300	0.12000	21.56863	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.24700	0.28500	15.38462	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13600	0.10600	22.05882	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.28000	0.32100	14.64286	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17200	0.13600	20.93023	0.00000	0.0000	0
04/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21600	0.25100	16.20370	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.09460	7.10970	0.21284	0.00000	0.0000	150
04/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.15700	0.16600	5.73248	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11200	0.10600	5.35714	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.12900	0.13600	5.42636	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13400	0.12600	5.97015	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.18800	0.19800	5.31915	0.00000	0.0000	0
04/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.19430	7.21030	0.22240	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23200	0.23700	2.15517	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.28800	0.27700	3.81944	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21400	0.21800	1.86916	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.32000	0.30800	3.75000	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.25200	0.25800	2.38095	0.00000	0.0000	0
04/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.25800	0.24800	3.87597	0.00000	0.0000	0

Future Open Interest	445,429
Option Open Interest	519,807
Total	965,236