



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 05/11/2010

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
05/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.83410	6.80400	0.44044	6.90330	6.8195	267,413
05/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.11600	9.14600	0.32909	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.11600	7.14600	0.42159	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.11600	5.14600	0.58640	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.11600	3.14600	0.96277	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
05/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.11800	1.14700	2.59392	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08400	0.07100	15.47619	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.20000	0.21700	8.50000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.88500	0.85600	3.27684	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.88400	1.85400	1.59236	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.88400	2.85400	1.04022	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.71600	1.74600	1.74825	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.16600	9.19600	0.32730	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.16600	7.19600	0.41864	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.16600	5.19600	0.58072	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
05/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.16600	3.19600	0.94757	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.06900	0.05900	14.49275	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.23500	0.25500	8.51064	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.83600	0.80600	3.58852	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.83400	1.80400	1.63577	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
05/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.83400	2.80400	1.05857	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.21600	9.24600	0.32552	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.21600	7.24600	0.41574	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.21600	5.24600	0.57515	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.21600	3.24600	0.93284	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	16,000
05/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.21700	1.24700	2.46508	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.05700	0.04800	15.78947	0.00000	0.0000	10,534
05/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.27300	0.29400	7.69231	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.78700	0.75700	3.81194	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.78400	1.75400	1.68161	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.78400	2.75400	1.07759	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.26600	9.29600	0.32376	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.26600	7.29600	0.41288	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.26600	5.29600	0.56969	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.26600	3.29600	0.91855	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.26700	1.29700	2.36780	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.31300	0.33500	7.02875	0.00000	0.0000	100
05/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.73800	0.70800	4.06504	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.73400	1.70400	1.73010	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.73400	2.70400	1.09729	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	27,690
05/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.16700	1.19700	2.57069	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.31600	9.34600	0.32203	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.31600	7.34600	0.41006	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
05/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.31600	5.34600	0.56433	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.31600	3.34600	0.90470	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
05/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.31700	1.34700	2.27790	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.03900	0.03200	17.94872	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.35500	0.37800	6.47887	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.68900	0.65900	4.35414	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.68400	1.65400	1.78147	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.68400	2.65400	1.11773	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.36600	9.39600	0.32031	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.36600	7.39600	0.40728	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.36600	5.39600	0.55908	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.36600	3.39600	0.89127	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.36700	1.39700	2.19459	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.39800	0.42200	6.03015	0.00000	0.0000	3,500
05/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.64000	0.61100	4.53125	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.63400	1.60400	1.83599	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.63400	2.60400	1.13895	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.41600	9.44600	0.31861	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.41600	7.44600	0.40453	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.41600	5.44600	0.55391	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.41600	3.44600	0.87822	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	4,000
05/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.41700	1.44600	2.04658	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.44200	0.46700	5.65611	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.59200	0.56300	4.89865	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
05/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.58400	1.55400	1.89394	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.58400	2.55400	1.16099	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.61600	9.64600	0.31198	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.61600	7.64600	0.39391	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.61600	5.64600	0.53419	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.61600	3.64600	0.82965	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.61600	1.64600	1.85644	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.62800	0.65500	4.29936	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.40800	0.38000	6.86275	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.38400	1.35400	2.16763	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.38400	2.35400	1.25839	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.56600	9.59600	0.31361	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.56600	7.59600	0.39651	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.56600	5.59600	0.53899	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.56600	3.59600	0.84128	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.56600	1.59600	1.91571	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	13,307
05/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.58000	0.60700	4.65517	0.00000	0.0000	48,000
05/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.45300	0.42400	6.40177	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.43400	1.40400	2.09205	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.43400	2.40400	1.23254	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
05/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.76600	1.79600	1.69875	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.66600	9.69600	0.31037	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
05/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.66600	7.69600	0.39134	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.66600	5.69600	0.52947	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.66600	3.69600	0.81833	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.66600	1.69600	1.80072	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	33,300
05/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.67500	0.70300	4.14815	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.36500	0.33700	7.67123	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.33400	1.30400	2.24888	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.33400	2.30400	1.28535	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.46700	1.49600	1.97682	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	9.01600	9.04600	0.33274	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	7.01600	7.04600	0.42759	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	5.01600	5.04600	0.59809	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	3.01600	3.04600	0.99469	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	14,644
05/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	1.01800	1.04800	2.94695	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.12000	0.10400	13.33333	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.13600	0.15000	10.29412	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	0.98500	0.95500	3.04569	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	1.98400	1.95400	1.51210	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	2.98400	2.95400	1.00536	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.06600	9.09600	0.33091	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.06600	7.09600	0.42457	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.06600	5.09600	0.59218	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.06600	3.09600	0.97847	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	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
05/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.06800	1.09800	2.80899	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	30,000
05/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.16700	0.18300	9.58084	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.93500	0.90500	3.20856	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.93400	1.90400	1.55119	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.93400	2.90400	1.02249	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.46600	9.49600	0.31692	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.46600	7.49600	0.40182	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.46600	5.49600	0.54885	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.46600	3.49600	0.86555	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.48700	0.51300	5.33881	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.54500	0.51600	5.32110	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.53400	1.50400	1.95567	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.53400	2.50400	1.18390	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.51600	9.54600	0.31526	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.51600	7.54600	0.39915	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.51600	5.54600	0.54387	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.51600	3.54600	0.85324	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.51600	1.54600	1.97889	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	2,040
05/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.53300	0.56000	5.06567	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.49800	0.47000	5.62249	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.48400	1.45400	2.02156	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.48400	2.45400	1.20773	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.21600	8.24600	0.36514	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
05/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.21600	6.24600	0.48263	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.21600	4.24600	0.71157	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.21600	2.24600	1.35379	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.78400	3.75400	0.79281	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.26600	2.29600	1.32392	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
05/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.66600	2.69600	1.12528	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.36600	2.39600	1.26796	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.71600	2.74600	1.10457	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	2,423
05/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.96900	0.99800	2.99278	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.06600	2.09600	1.45208	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
05/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.77200	0.80100	3.75648	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	15,000
05/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.96600	1.99600	1.52594	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
05/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
05/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.87000	0.89900	3.33333	0.00000	0.0000	500
05/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.16600	2.19600	1.38504	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
05/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.72400	0.75200	3.86740	0.00000	0.0000	0
05/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	6,534
05/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.92550	6.89520	0.43751	6.96500	6.9050	67,413
05/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	33,350
05/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.11700	1.14600	2.59624	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	340
05/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.16500	1.19300	2.40343	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.07100	1.09900	2.61438	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.59700	1.62700	1.87852	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	30,000
05/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.57600	3.60600	0.83893	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
05/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.50300	0.52500	4.37376	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.12800	0.12000	6.25000	0.00000	0.0000	33,350
05/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.50000	1.52900	1.93333	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02500	0.02400	4.00000	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
05/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.66700	0.69100	3.59820	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.09200	0.08600	6.52174	0.00000	0.0000	12,000
05/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.71000	0.73500	3.52113	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	371
05/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.75300	0.77800	3.32005	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	500
05/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.46500	0.48500	4.30108	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	7,500
05/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.35500	0.37300	5.07042	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.18000	0.16800	6.66667	0.00000	0.0000	1,200
05/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.58300	0.60600	3.94511	0.00000	0.0000	0
05/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.10800	0.10100	6.48148	0.00000	0.0000	65
05/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.01540	6.98550	0.42621	7.06600	7.0000	15,219
05/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.19300	0.18200	5.69948	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.62800	0.64700	3.02548	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.18200	0.17200	5.49451	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.66700	0.68700	2.99850	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.20400	0.19400	4.90196	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.58900	0.60900	3.39559	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.49800	0.47800	4.01606	0.00000	0.0000	0
05/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18300	0.19300	5.46448	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.11290	7.08340	0.41474	0.00000	0.0000	288
05/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.17200	0.16500	4.06977	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.10900	1.13200	2.07394	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.16500	0.15800	4.24242	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.15200	1.17500	1.99653	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.17900	0.17200	3.91061	0.00000	0.0000	0
05/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06600	1.08900	2.15760	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.12330	9.09430	0.31787	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.59400	1.56700	1.69385	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.67100	1.67300	0.11969	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.57800	1.55200	1.64766	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.70500	1.70800	0.17595	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.60900	1.58300	1.61591	0.00000	0.0000	0
05/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.63600	1.63900	0.18337	0.00000	0.0000	0
05/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.12450	11.05810	0.59688	11.12250	11.0445	23,598
05/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
05/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.80200	0.86200	7.48130	0.00000	0.0000	0
05/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.75600	0.81500	7.80423	0.00000	0.0000	0
05/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.03000	0.02300	23.33333	0.00000	0.0000	50
05/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.26300	11.19670	0.58865	11.28600	11.2285	22,649
05/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.20300	0.18400	9.35961	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.74000	0.78700	6.35135	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.19100	0.17300	9.42408	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.77800	0.82600	6.16967	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
05/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.21500	0.19500	9.30233	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.70200	0.74800	6.55271	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.49000	0.52900	7.95918	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.30300	0.27600	8.91089	0.00000	0.0000	870
05/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.37400	1.43200	4.22125	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08700	0.07900	9.19540	0.00000	0.0000	870
05/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.89800	0.94900	5.67929	0.00000	0.0000	0
05/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.16100	0.14600	9.31677	0.00000	0.0000	150
05/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.39710	11.33150	0.57559	0.00000	0.0000	1,568
05/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.34700	0.32400	6.62824	0.00000	0.0000	0
05/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.80000	0.84300	5.37500	0.00000	0.0000	0
05/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.33300	0.31100	6.60661	0.00000	0.0000	0
05/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.83600	0.88000	5.26316	0.00000	0.0000	0
05/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.36200	0.33800	6.62983	0.00000	0.0000	0
05/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76500	0.80700	5.49020	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08470	0.08390	0.94451	0.08518	0.0852	286
05/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00165	0.00133	19.39394	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00295	0.00343	16.27119	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00018	0.00014	22.22222	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01148	0.01224	6.62021	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00878	0.00801	8.76993	0.00000	0.0000	0
05/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00008	0.00011	37.50000	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08600	0.08510	1.04651	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00364	0.00325	10.71429	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00464	0.00515	10.99138	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00131	0.00115	12.21374	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01231	0.01305	6.01137	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00964	0.00888	7.88382	0.00000	0.0000	0
05/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00064	0.00078	21.87500	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.73600	9.59330	1.46569	9.72300	9.6000	11,304
05/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.46400	10.60700	1.36659	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.46400	8.60700	1.68951	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.46400	6.60700	2.21225	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.46400	4.60700	3.20341	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.46400	2.60700	5.80357	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.46500	1.60800	9.76109	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.03300	0.01800	45.45455	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.49700	0.62500	25.75453	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55500	0.42600	23.24324	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
05/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.01900	0.03300	73.68421	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.53600	1.39300	9.30990	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.31400	2.45700	6.17978	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.51400	10.65700	1.36009	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.51400	8.65700	1.67959	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.51400	6.65700	2.19527	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.51400	4.65700	3.16792	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.51400	2.65700	5.68815	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.51500	1.65800	9.43894	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.02800	0.01500	46.42857	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.54200	0.67200	23.98524	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.51000	0.38300	24.90196	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.02400	0.04000	66.66667	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.48600	1.34400	9.55585	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.21400	11.35700	1.27519	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.21400	9.35700	1.55199	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.21400	7.35700	1.98226	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.21400	5.35700	2.74262	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.21400	3.35700	4.44928	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.21400	2.35700	6.45890	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.21700	1.35900	11.66804	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.07600	0.04400	42.10526	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.29000	0.40100	38.27586	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.79200	0.65400	17.42424	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.11400	11.25700	1.28667	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.11400	9.25700	1.56901	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
05/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.11400	7.25700	2.01012	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.11400	5.25700	2.79625	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.11400	3.25700	4.59216	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.11400	2.25700	6.76443	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.11800	1.25900	12.61181	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.10400	0.06200	40.38462	0.00000	0.0000	750
05/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.21800	0.31900	46.33028	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.88900	0.75000	15.63555	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00300	0.00700	133.33333	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.26400	10.40700	1.39322	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.26400	8.40700	1.73040	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.26400	6.40700	2.28289	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.26400	4.40700	3.35366	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.26400	2.40700	6.31625	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.26600	1.40800	11.21643	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06400	0.03700	42.18750	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.32800	0.44400	35.36585	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.74300	0.60700	18.30417	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00700	0.01400	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.73600	1.59300	8.23733	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.36400	10.50700	1.37978	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.36400	8.50700	1.70971	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.36400	6.50700	2.24701	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.36400	4.50700	3.27681	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.36400	2.50700	6.04907	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.36600	1.50800	10.39531	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.04600	0.02600	43.47826	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
05/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.41000	0.53300	30.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.64800	0.51400	20.67901	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.63600	1.49300	8.74083	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.66400	10.80700	1.34096	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.66400	8.80700	1.65051	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.66400	6.80700	2.14586	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.66400	4.80700	3.06604	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.66400	2.80700	5.36787	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.66500	1.80700	8.52853	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.68100	0.81600	19.82379	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.38000	0.26600	30.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.04400	0.07300	65.90909	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.33600	1.19400	10.62874	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.81400	10.95700	1.32236	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.81400	8.95700	1.62242	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.81400	6.95700	2.09862	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.81400	4.95700	2.97050	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.81400	2.95700	5.08173	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.81500	1.95700	7.82369	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.82400	0.96200	16.74757	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.26500	0.16800	36.60377	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.07900	0.12500	58.22785	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.18700	1.04500	11.96293	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.11400	10.25700	1.41388	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.11400	8.25700	1.76239	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
05/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.11400	6.25700	2.33889	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.11400	4.25700	3.47594	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.88600	1.74300	7.58218	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.16400	10.30700	1.40693	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.16400	8.30700	1.75159	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.16400	6.30700	2.31992	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.16400	4.30700	3.43420	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.16400	2.30700	6.60813	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.16700	1.30900	12.16795	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.08900	0.05200	41.57303	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.25300	0.35900	41.89723	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.84000	0.70200	16.42857	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00400	0.00900	125.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.83600	1.69300	7.78867	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.21400	10.35700	1.40004	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.21400	8.35700	1.74093	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.21400	6.35700	2.30126	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.21400	4.35700	3.39345	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.78600	1.64300	8.00672	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.58700	0.72000	22.65758	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.02300	0.01300	43.47826	0.00000	0.0000	60
05/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.23100	0.14000	39.39394	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.09500	0.14700	54.73684	0.00000	0.0000	750
05/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.46500	0.34300	26.23656	0.00000	0.0000	0
05/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.02900	0.05000	72.41379	0.00000	0.0000	1,125
05/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.85140	9.70850	1.45056	9.82950	9.7220	11,152
05/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.32200	0.25000	22.36025	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.27100	0.34200	26.19926	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29800	0.23200	22.14765	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.29700	0.37400	25.92593	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
05/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.34900	0.26900	22.92264	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.24800	0.31100	25.40323	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.14800	0.19000	28.37838	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.49900	0.39800	20.24048	0.00000	0.0000	10,429
05/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.68700	0.79700	16.01164	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.13800	0.10500	23.91304	0.00000	0.0000	14,937
05/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.77000	0.88400	14.80519	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.12100	0.09200	23.96694	0.00000	0.0000	4,508
05/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.45900	0.55300	20.47930	0.00000	0.0000	0
05/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.21000	0.16100	23.33333	0.00000	0.0000	100
05/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.96240	9.81970	1.43239	9.87850	9.8785	5,820
05/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.48200	0.40300	16.39004	0.00000	0.0000	0
05/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.32000	0.38300	19.68750	0.00000	0.0000	0
05/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.45600	0.38300	16.00877	0.00000	0.0000	0
05/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.34400	0.41300	20.05814	0.00000	0.0000	0
05/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.50900	0.42800	15.91356	0.00000	0.0000	0
05/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.29700	0.35800	20.53872	0.00000	0.0000	0
05/11/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.90210	6.89190	0.14778	6.91300	6.9130	14,803
05/11/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.09600	0.08900	7.29167	0.00000	0.0000	0
05/11/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
05/11/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12400	0.12800	3.22581	0.00000	0.0000	0
05/11/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	200
05/11/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.91330	6.90330	0.14465	6.90300	6.9030	831
05/11/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.32000	0.31200	2.50000	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10700	0.10900	1.86916	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.28300	0.27600	2.47350	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12000	0.12300	2.50000	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.35800	0.35000	2.23464	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.91880	6.91000	0.12719	0.00000	0.0000	70
05/11/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.41100	0.40500	1.45985	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14200	0.14500	2.11268	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.37500	0.36900	1.60000	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15600	0.15900	1.92308	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.44900	0.44200	1.55902	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13000	0.13200	1.53846	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.92150	6.91320	0.11992	0.00000	0.0000	149
05/11/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.45800	0.45200	1.31004	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.42400	0.41800	1.41509	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20300	0.20500	0.98522	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.49400	0.48800	1.21457	0.00000	0.0000	0
05/11/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17300	0.17500	1.15607	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.37560	7.38740	0.15999	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.87200	0.88500	1.49083	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
05/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.79600	0.79800	0.25126	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.85200	0.86500	1.52582	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.82600	0.82800	0.24213	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.89300	0.90500	1.34378	0.00000	0.0000	0
05/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.76700	0.76800	0.13038	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.81100	6.79750	0.19821	0.00000	0.0000	679
05/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.89000	0.90400	1.57303	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.94000	0.95300	1.38298	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.84000	0.85400	1.66667	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.88540	6.87310	0.17864	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.12000	0.11500	4.16667	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.28500	0.29200	2.45614	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.10600	0.10100	4.71698	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.32100	0.32800	2.18069	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.13600	0.13000	4.41176	0.00000	0.0000	0
05/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.25100	0.25700	2.39044	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.10970	7.10770	0.02813	0.00000	0.0000	150
05/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.16600	0.16200	2.40964	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10600	0.10400	1.88679	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.13600	0.13300	2.20588	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12600	0.12500	0.79365	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.19800	0.19500	1.51515	0.00000	0.0000	0
05/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.21030	7.20890	0.01942	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23700	0.23500	0.84388	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.27700	0.27600	0.36101	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.21800	0.21600	0.91743	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.30800	0.30700	0.32468	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.25800	0.25600	0.77519	0.00000	0.0000	0
05/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.24800	0.24700	0.40323	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>443,392</b>
<b>Option Open Interest</b>	<b>519,807</b>
<b>Total</b>	<b>963,199</b>