



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 01/07/2011

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
01/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.86110	6.82760	0.48826	6.85670	6.8190	335,446
01/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.20900	1.24000	2.56410	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.25800	1.28900	2.46423	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	3,000
01/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.16100	1.19100	2.58398	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.96900	0.99900	3.09598	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	15,000
01/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06300	0.05500	12.69841	0.00000	0.0000	5,000
01/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.60200	0.62700	4.15282	0.00000	0.0000	2,800
01/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.22400	0.19800	11.60714	0.00000	0.0000	980
01/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16300	0.17000	4.29448	0.00000	0.0000	10,000
01/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.17700	0.15900	10.16949	0.00000	0.0000	6,000
01/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21600	0.23100	6.94444	0.00000	0.0000	10,000
01/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.64600	0.67200	4.02477	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	10,000
01/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.78200	0.81000	3.58056	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	200
01/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.28200	0.25500	9.57447	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12100	0.12700	4.95868	0.00000	0.0000	5,980
01/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08800	0.09200	4.54545	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.34900	0.32000	8.30946	0.00000	0.0000	6,060
01/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.35500	0.37500	5.63380	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.11600	0.10300	11.20690	0.00000	0.0000	6,060
01/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.94100	2.97400	1.12207	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.51600	0.53900	4.45736	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	8,880
01/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.43300	0.45500	5.08083	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.09400	0.08300	11.70213	0.00000	0.0000	6,000
01/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	8,880
01/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.38500	0.35600	7.53247	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.25200	0.22500	10.71429	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
01/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.14100	0.14700	4.25532	0.00000	0.0000	1,980
01/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.18600	0.19900	6.98925	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.19700	0.17700	10.15228	0.00000	0.0000	1,980
01/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.69100	0.71700	3.76266	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.15900	0.14200	10.69182	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.24800	0.26400	6.45161	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.82800	0.85600	3.38164	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.39300	0.41400	5.34351	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.14300	0.12800	10.48951	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.28200	0.30000	6.38298	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.50300	0.47300	5.96421	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.92200	0.95100	3.14534	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.11300	1.08000	2.96496	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.47400	0.49700	4.85232	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04700	0.04100	12.76596	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.73600	0.76300	3.66848	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.06300	1.03000	3.10442	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.01600	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.00000	1.33800	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.95450	6.92060	0.48745	6.93980	6.9200	44,433
01/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.17400	0.16100	7.47126	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.57000	0.59000	3.50877	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.16300	0.15100	7.36196	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.60900	0.63000	3.44828	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18500	0.17100	7.56757	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53100	0.55000	3.57815	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19700	0.20400	3.55330	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.40100	0.37500	6.48379	0.00000	0.0000	6,425
01/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.12700	1.15300	2.30701	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	2,962
01/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.32200	0.33600	4.34783	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	2,962
01/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.49400	0.51200	3.64372	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.19800	0.18300	7.57576	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.84400	0.81400	3.55450	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	5,000
01/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.69000	0.71200	3.18841	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
01/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	500
01/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.60100	0.57300	4.65890	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.09700	0.10200	5.15464	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.63900	0.61000	4.53834	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08500	0.08900	4.70588	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.75900	0.72900	3.95257	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07700	0.07100	7.79221	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.17300	1.20000	2.30179	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.02400	0.99200	3.12500	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.15300	0.14100	7.84314	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.64900	0.67000	3.23575	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.43100	0.40500	6.03248	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.17700	0.18400	3.95480	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.37300	0.34700	6.97051	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.21900	0.22600	3.19635	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.03600	1.06200	2.50965	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.11300	0.10400	7.96460	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.85900	0.88300	2.79395	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.34600	0.32000	7.51445	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.24200	0.24900	2.89256	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.00000	0.68800	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.06700	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.00000	0.64900	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.07800	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.05240	7.01480	0.53315	0.00000	0.0000	13,385
01/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.37600	0.35300	6.11702	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36000	0.37400	3.88889	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.35600	0.33400	6.17978	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39000	0.40500	3.84615	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.40000	0.37300	6.75000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.33400	0.34400	2.99401	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.39300	0.36700	6.61578	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34100	0.35200	3.22581	0.00000	0.0000	1,000
01/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.33300	0.31200	6.30631	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.43100	0.44700	3.71230	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.30000	0.28100	6.33333	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.49800	0.51600	3.61446	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.49800	0.47000	5.62249	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.24600	0.25500	3.65854	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.31600	0.29600	6.32911	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.46400	0.48100	3.66379	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.52700	0.49900	5.31309	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
01/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.22500	0.23400	4.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.22100	0.20700	6.33484	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.71900	0.74200	3.19889	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.15200	0.14200	6.57895	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.05000	1.07700	2.57143	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.25700	0.24000	6.61479	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.60500	0.62500	3.30579	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11400	0.10600	7.01754	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.36200	1.39100	2.12922	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.55800	0.52900	5.19713	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.20600	0.21400	3.88350	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10900	0.10200	6.42202	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.40700	1.43700	2.13220	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.47000	0.44300	5.74468	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.26800	0.27800	3.73134	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.14600	0.13600	6.84932	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.09400	1.12100	2.46801	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.00000	0.32900	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00000	0.41400	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.00000	0.56000	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.19500	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.00000	0.22800	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.66300	100.00000	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.15730	7.12160	0.49879	0.00000	0.0000	2,000
01/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.40800	0.38600	5.39216	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50100	0.51400	2.59481	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.39100	0.36900	5.62660	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.53400	0.54700	2.43446	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.42600	0.40300	5.39906	0.00000	0.0000	0
01/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.46900	0.48100	2.55864	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.26680	7.23190	0.48027	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.54000	0.51400	4.81481	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47300	0.48200	1.90275	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.51900	0.49500	4.62428	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50200	0.51300	2.19124	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.56300	0.53700	4.61812	0.00000	0.0000	13,000
01/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.44600	0.45500	2.01794	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.53300	0.54500	2.25141	0.00000	0.0000	0
01/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.50000	0.47700	4.60000	0.00000	0.0000	11,000
01/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.37330	7.33860	0.47062	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.46700	0.44700	4.28266	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.79400	0.80800	1.76322	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.45300	0.43300	4.41501	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.83000	0.84400	1.68675	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.48200	0.46100	4.35685	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
01/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.75900	0.77200	1.71278	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.01600	1.03300	1.67323	0.00000	0.0000	0
01/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.38900	0.37200	4.37018	0.00000	0.0000	300
01/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.35500	8.32230	0.39138	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.04900	1.02300	2.47855	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19400	1.20100	0.58626	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.03300	1.00700	2.51694	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22800	1.23500	0.57003	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.06600	1.03900	2.53283	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16100	1.16700	0.51680	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87500	0.88000	0.57143	0.00000	0.0000	0
01/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.23000	1.20200	2.27642	0.00000	0.0000	200
01/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.11130	9.07860	0.35889	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.40700	1.37800	2.06112	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49600	1.49900	0.20053	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.39100	1.36200	2.08483	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53000	1.53300	0.19608	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.42300	1.39400	2.03795	0.00000	0.0000	0
01/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46200	1.46500	0.20520	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.86110	6.82760	0.48826	6.83220	6.8322	321
01/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.11581	0.10262	11.38934	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.35471	0.37502	5.72580	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.10426	0.09219	11.57683	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.39316	0.41459	5.45071	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.12874	0.11435	11.17757	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.31764	0.33675	6.01624	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.95450	6.92060	0.48745	0.00000	0.0000	20
01/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.27592	0.25698	6.86431	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.32142	0.33638	4.65435	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.25793	0.23992	6.98251	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.35343	0.36932	4.49594	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.29523	0.27533	6.74051	0.00000	0.0000	0
01/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.29073	0.30473	4.81546	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.99550	10.94290	0.47838	10.99900	10.9200	40,415
01/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.11400	0.09600	15.78947	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.61900	0.65300	5.49273	0.00000	0.0000	200
01/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.10400	0.08800	15.38462	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.65900	0.69500	5.46282	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.12400	0.10500	15.32258	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.57900	0.61200	5.69948	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	8,945
01/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.74300	0.78000	4.97981	0.00000	0.0000	100
01/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.14500	1.19000	3.93013	0.00000	0.0000	200
01/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.27000	0.29000	7.40741	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
01/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.26500	0.23300	12.07547	0.00000	0.0000	3,455
01/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.58300	0.53800	7.71870	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.08800	0.09500	7.95455	0.00000	0.0000	5,490
01/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.29100	0.25400	12.71478	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.24600	0.26100	6.09756	0.00000	0.0000	1,200
01/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.39600	0.42100	6.31313	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.19100	0.16400	14.13613	0.00000	0.0000	1,200
01/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.34600	0.30700	11.27168	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.20100	0.21400	6.46766	0.00000	0.0000	630
01/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.33000	0.35300	6.96970	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.22500	0.19600	12.88889	0.00000	0.0000	630
01/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.20700	0.17900	13.52657	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.36200	0.38600	6.62983	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.05700	0.04700	17.54386	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.96200	1.00400	4.36590	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.82900	0.86800	4.70446	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.06800	0.05600	17.64706	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.87300	0.91300	4.58190	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.17500	0.15000	14.28571	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.43000	0.45700	6.27907	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.40700	0.36600	10.07371	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.16200	0.17300	6.79012	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.08000	0.06700	16.25000	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.78500	0.82400	4.96815	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.06200	0.05100	17.74194	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.91700	0.95800	4.47110	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.47300	0.43100	8.87949	0.00000	0.0000	0
01/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.12800	0.13800	7.81250	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.13300	11.07980	0.47786	11.10100	11.0766	9,977
01/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.25600	0.24800	3.12500	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.77300	0.81800	5.82147	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.24400	0.23500	3.68852	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.81100	0.85500	5.42540	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.27000	0.26100	3.33333	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.73700	0.78100	5.97015	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.14900	0.13600	8.72483	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.21600	1.25600	3.28947	0.00000	0.0000	250
01/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.36300	0.35800	1.37741	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.53000	0.57800	9.05660	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.20000	0.18900	5.50000	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.96700	1.00900	4.34333	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.84900	0.89300	5.18257	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.80000	0.76600	4.25000	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
01/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.16700	0.18600	11.37725	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.66600	0.64100	3.75375	0.00000	0.0000	0
01/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.23300	0.26100	12.01717	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.27660	11.21810	0.51877	11.21000	11.2100	2,759
01/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.48400	0.45700	5.57851	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.65700	0.68900	4.87062	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46700	0.44000	5.78158	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.69000	0.72200	4.63768	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.50300	0.47400	5.76541	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.62600	0.65600	4.79233	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.44900	0.42300	5.79065	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.72200	0.75500	4.57064	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.34600	0.32500	6.06936	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.96900	1.00700	3.92157	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.68800	0.65100	5.37791	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.41100	0.43300	5.35280	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.37300	0.35100	5.89812	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.89600	0.93300	4.12946	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.25900	0.24200	6.56371	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.28200	1.32400	3.27613	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.52200	0.49300	5.55556	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.59500	0.62500	5.04202	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.74300	0.70500	5.11440	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.36600	0.38700	5.73770	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.40200	0.37800	5.97015	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.82500	0.86000	4.24242	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.63500	0.60000	5.51181	0.00000	0.0000	0
01/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.45800	0.48200	5.24017	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.42800	11.37290	0.48215	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.50700	0.47900	5.52268	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.92900	0.95600	2.90635	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.49200	0.46400	5.69106	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.96400	0.99100	2.80083	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.52300	0.49400	5.54493	0.00000	0.0000	0
01/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.89500	0.92100	2.90503	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08500	0.08440	0.70588	0.00000	0.0000	12,348
01/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00570	0.00523	8.24561	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00070	0.00083	18.57143	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00134	0.00118	11.94030	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00634	0.00678	6.94006	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01501	0.01442	3.93071	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00002	100.00000	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41500	11.41560	0.00526	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08620	0.08560	0.69606	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
01/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00763	0.00718	5.89777	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00143	0.00158	10.48951	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00307	0.00285	7.16612	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00687	0.00725	5.53130	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01628	0.01569	3.62408	0.00000	0.0000	0
01/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00009	12.50000	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.91910	9.86800	0.51517	9.88000	9.8600	58,892
01/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.38400	0.34300	10.67708	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.35000	0.31000	11.42857	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.13100	0.14200	8.39695	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.41900	0.37700	10.02387	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.10000	0.10900	9.00000	0.00000	0.0000	2,065
01/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.16900	0.18300	8.28402	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.28800	0.25100	12.84722	0.00000	0.0000	5,655
01/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.56300	0.59900	6.39432	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.08200	0.06700	18.29268	0.00000	0.0000	3,590
01/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.65800	0.61100	7.14286	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	6,195
01/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.11400	0.09500	16.66667	0.00000	0.0000	6,195
01/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.44500	0.47700	7.19101	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.19100	0.16400	14.13613	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.27200	0.29600	8.82353	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.77800	0.82000	5.39846	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.57300	0.52800	7.85340	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.05400	0.06000	11.11111	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.05900	0.04800	18.64407	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.69000	0.73000	5.79710	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.05300	0.04300	18.86792	0.00000	0.0000	0
01/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.73400	0.77500	5.58583	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19			Foreign Exchange Future	10.02600	9.97420	0.51666	0.00000	0.0000	4,928
01/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.47800	0.43800	8.36820	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.25200	0.26400	4.76190	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.44900	0.41100	8.46325	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.27300	0.28700	5.12821	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50700	0.46700	7.88955	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23100	0.24300	5.19481	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.37100	0.33900	8.62534	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.34500	0.36500	5.79710	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.63600	0.59200	6.91824	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.16000	0.16800	5.00000	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.82000	0.77400	5.60976	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.09400	0.10000	6.38298	0.00000	0.0000	0
01/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.74400	0.69800	6.18280	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
01/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.11800	0.12400	5.08475	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.13730	10.07890	0.57609	0.00000	0.0000	5,000
01/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.47600	0.43900	7.77311	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.43900	0.46000	4.78360	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.45300	0.42000	7.28477	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.46600	0.49100	5.36481	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.50000	0.46000	8.00000	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.41300	0.43100	4.35835	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.17100	1.11600	4.69684	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08400	0.08700	3.57143	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.41400	0.38400	7.24638	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.52700	0.55500	5.31309	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.63400	0.59100	6.78233	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.29700	0.31200	5.05051	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.21500	1.15900	4.60905	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.57800	0.53500	7.43945	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.34100	0.35600	4.39883	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.30500	0.28100	7.86885	0.00000	0.0000	0
01/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.76800	0.80200	4.42708	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.27500	7.25590	0.26254	0.00000	0.0000	25,316
01/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.64000	0.62200	2.81250	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59300	0.57500	3.03541	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68700	0.66900	2.62009	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.30000	0.31200	4.00000	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08800	0.08000	9.09091	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.26300	0.27400	4.18251	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.33300	0.31700	4.80480	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05800	0.06100	5.17241	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.19000	0.17700	6.84211	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.11500	0.12100	5.21739	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.33900	0.35200	3.83481	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.09800	0.10300	5.10204	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.69300	0.71000	2.45310	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.54700	0.52900	3.29068	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.74100	0.75800	2.29420	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
01/07/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.00000	0.48400	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00000	0.02800	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.00000	0.24300	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.00000	0.08700	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00000	0.00900	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.00000	0.90300	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.00000	0.09300	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.00000	0.23700	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00000	0.01200	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.00000	0.80600	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.29080	7.27210	0.25649	0.00000	0.0000	1,089
01/07/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.67900	0.66200	2.50368	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63600	0.62000	2.51572	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.72200	0.70500	2.35457	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.36200	0.37300	3.03867	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	0.21500	0.20500	4.65116	0.00000	0.0000	0
01/07/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.22400	0.23300	4.01786	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19			Foreign Exchange Future	7.31070	7.28850	0.30366	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	0.31100	0.29900	3.85852	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.25000	0.26100	4.40000	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	0.28600	0.27500	3.84615	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.27500	0.28700	4.36364	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	0.33800	0.32600	3.55030	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.22700	0.23800	4.84581	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.24700	0.23700	4.04858	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.33600	0.34900	3.86905	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	0.49400	0.47800	3.23887	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.13300	0.14000	5.26316	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.14700	0.14000	4.76190	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.58600	0.60200	2.73038	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22900	0.22000	3.93013	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.36800	0.38200	3.80435	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	0.46000	0.44500	3.26087	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.14900	0.15700	5.36913	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	0.00000	1.10600	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.01800	100.00000	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14			Foreign Exchange Future	8.27500	8.25820	0.20302	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40200	1.38900	0.92725	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42700	0.43100	0.93677	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37400	1.36100	0.94614	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44900	0.45300	0.89087	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
01/07/2011	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	1.43000	1.41800	0.83916	0.00000	0.0000	0
01/07/2011	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40500	0.41000	1.23457	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.09390	7.08130	0.17762	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.09100	0.08400	7.69231	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.24700	0.25300	2.42915	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.28400	0.29000	2.11268	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.10700	0.09900	7.47664	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21300	0.21800	2.34742	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.72000	0.73100	1.52778	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.67200	0.68300	1.63690	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.76800	0.77900	1.43229	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.48900	0.49800	1.84049	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.00000	0.50100	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.00000	0.25500	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.00000	0.07400	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00000	0.00700	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.00000	0.87600	100.00000	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.17390	7.16080	0.18261	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.20800	0.19800	4.80769	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.28400	0.28700	1.05634	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.19000	0.18100	4.73684	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.31600	0.32000	1.26582	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.22700	0.21700	4.40529	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.25300	0.25600	1.18577	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.10200	0.09600	5.88235	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.57800	0.58500	1.21107	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.46900	0.45700	2.55864	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09500	0.09600	1.05263	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.53700	0.54400	1.30354	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.43300	0.42100	2.77136	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.10900	0.11000	0.91743	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.15900	0.15100	5.03145	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.38500	0.39000	1.29870	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.39800	0.38600	3.01508	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.12400	0.12500	0.80645	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.14500	0.13800	4.82759	0.00000	0.0000	0
01/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.42100	0.42700	1.42518	0.00000	0.0000	0
01/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03250	0.03550	9.23077	0.00000	0.0000	22,388

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
01/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.11120	0.10200	8.27338	0.00000	0.0000	21,898
01/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.15110	8.05050	1.23419	0.00000	0.0000	960
01/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.55900	0.47700	14.66905	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.05800	0.07700	32.75862	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.51900	0.44000	15.22158	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.06800	0.09000	32.35294	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.60000	0.51600	14.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.04900	0.06600	34.69388	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.14100	0.10900	22.69504	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.39000	0.45900	17.69231	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.93500	1.02700	9.83957	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.04000	0.03000	25.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.88900	0.98000	10.23622	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.44400	0.37000	16.66667	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.09300	0.12000	29.03226	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.84300	0.93300	10.67616	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.06100	0.04600	24.59016	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.71000	0.79600	12.11268	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.05500	0.04100	25.45455	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.75400	0.84100	11.53846	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.00000	0.02400	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.00000	1.07400	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.00000	0.01700	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.00000	1.21700	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.00000	0.33700	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.00000	0.13700	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.26870	8.16630	1.23841	8.19900	8.1990	25
01/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.33700	0.29200	13.35312	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.36800	0.42600	15.76087	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.31800	0.27500	13.52201	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.39900	0.45900	15.03759	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.35800	0.31000	13.40782	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.33900	0.39400	16.22419	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.26700	0.23000	13.85768	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.49800	0.56400	13.25301	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.40500	0.34900	13.82716	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.28600	0.33300	16.43357	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.54500	0.47700	12.47706	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.17600	0.21100	19.88636	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.25200	0.21600	14.28571	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.53300	0.60000	12.57036	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.16800	0.14400	14.28571	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.79900	0.87800	9.88736	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
01/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.09800	0.08400	14.28571	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.22900	1.31800	7.24166	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.12800	0.10900	14.84375	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.00900	1.09300	8.32507	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.28300	0.24400	13.78092	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.46400	0.52800	13.79310	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.48500	0.42200	12.98969	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.21600	0.25600	18.51852	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.64400	0.56900	11.64596	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.12500	0.15300	22.40000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.18800	0.16100	14.36170	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.71900	0.79500	10.57024	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.71600	0.63700	11.03352	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09700	0.12100	24.74227	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.21100	0.18100	14.21801	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.64200	0.71500	11.37072	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.00000	0.13600	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.00000	0.92000	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.00000	0.20400	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.00000	0.63800	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.00000	0.08000	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.00000	1.36400	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.00000	0.10300	100.00000	0.00000	0.0000	0
01/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.00000	1.13700	100.00000	0.00000	0.0000	0
01/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,995.94000	13,922.07000	0.52780	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06220	1.05690	0.49896	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01630	0.01430	12.26994	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05410	0.05740	6.09982	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00760	0.00650	14.47368	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09540	0.09960	4.40252	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03460	0.03100	10.40462	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02240	0.02410	7.58929	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07980	1.07460	0.48157	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03690	0.03410	7.58808	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05710	0.05950	4.20315	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02330	0.02140	8.15451	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09350	0.09680	3.52941	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05880	0.05500	6.46259	0.00000	0.0000	0
01/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02900	0.03040	4.82759	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>601,600</b>
<b>Option Open Interest</b>	<b>198,149</b>
<b>Total</b>	<b>799,749</b>