



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/07/2011

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
05/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.79130	6.80570	0.21204	6.83600	6.8030	339,100
05/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.27200	1.25600	1.25786	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.32100	1.30500	1.21120	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	3,000
05/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.22300	1.20700	1.30826	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.02800	1.01300	1.45914	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	15,000
05/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	5,000
05/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.65200	0.63600	2.45399	0.00000	0.0000	2,800
05/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.17200	0.17600	2.32558	0.00000	0.0000	980
05/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.18100	0.17000	6.07735	0.00000	0.0000	10,000
05/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.13600	0.13800	1.47059	0.00000	0.0000	6,000
05/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24500	0.23200	5.30612	0.00000	0.0000	10,000
05/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.69800	0.68200	2.29226	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	10,000
05/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.83700	0.82200	1.79211	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	200
05/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.22600	0.23100	2.21239	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.13500	0.12500	7.40741	0.00000	0.0000	5,980
05/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.28800	0.29500	2.43056	0.00000	0.0000	6,060
05/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.39400	0.37900	3.80711	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.08500	0.08500	0.00000	0.00000	0.0000	6,060
05/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.00900	2.99400	0.49850	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.56300	0.54700	2.84192	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	8,880
05/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.47600	0.46100	3.15126	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	6,000
05/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	8,880
05/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.32200	0.33000	2.48447	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.19800	0.20200	2.02020	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
05/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.15700	0.14600	7.00637	0.00000	0.0000	1,980
05/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.21200	0.20000	5.66038	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.15300	0.15600	1.96078	0.00000	0.0000	1,980
05/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.74400	0.72800	2.15054	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.12100	0.12200	0.82645	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.28000	0.26600	5.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.88500	0.86900	1.80791	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.43500	0.42000	3.44828	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.10700	0.10800	0.93458	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.31600	0.30200	4.43038	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.43600	0.44600	2.29358	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04500	0.04000	11.11111	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.98000	0.96400	1.63265	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.04200	1.05700	1.43954	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.06000	0.06000	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.51900	0.50400	2.89017	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.79000	0.77500	1.89873	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.99300	1.00700	1.40987	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.37000	1.35400	1.16788	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.94300	0.95800	1.59067	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.93200	0.91700	1.60944	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.00000	0.53200	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.00000	0.02600	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	0.00000	1.10700	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.00000	0.09600	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.00000	0.34000	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.88400	6.89860	0.21209	6.92010	6.9024	44,403
05/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.14400	0.14600	1.38889	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.61000	0.59700	2.13115	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.13500	0.13600	0.74074	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.65100	0.63700	2.15054	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.15400	0.15600	1.29870	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.57000	0.55700	2.28070	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21300	0.20500	3.75587	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
05/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.34700	0.35400	2.01729	0.00000	0.0000	6,425
05/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.18200	1.16600	1.35364	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	2,962
05/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.35100	0.34000	3.13390	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.23500	0.23900	1.70213	0.00000	0.0000	2,962
05/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.53100	0.51800	2.44821	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.16500	0.16700	1.21212	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.77600	0.78900	1.67526	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	5,000
05/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.73500	0.72000	2.04082	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.11900	0.11900	0.00000	0.00000	0.0000	500
05/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.53900	0.54900	1.85529	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10500	0.10000	4.76190	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.57500	0.58600	1.91304	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09100	0.08700	4.39560	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.69300	0.70500	1.73160	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06200	0.06200	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.22800	1.21300	1.22150	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.95400	0.96800	1.46751	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.12600	0.12800	1.58730	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.69200	0.67900	1.87861	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.37600	0.38300	1.86170	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.19200	0.18400	4.16667	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.32000	0.32600	1.87500	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.23600	0.22700	3.81356	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.08900	1.07400	1.37741	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.09200	0.09300	1.08696	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.90800	0.89400	1.54185	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.29500	0.30000	1.69492	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.26100	0.25100	3.83142	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.65200	0.66400	1.84049	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06800	0.06500	4.41176	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.61300	0.62500	1.95759	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.90900	0.92300	1.54015	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.00000	0.08200	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.00000	0.98300	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.00000	0.10500	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.00000	0.80600	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.00000	0.44500	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.14600	100.00000	0.00000	0.0000	0

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05/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	0.00000	1.06300	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.01400	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.98010	6.99530	0.21776	7.00450	6.9985	13,511
05/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.33300	0.33600	0.90090	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38900	0.37700	3.08483	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.31600	0.31800	0.63291	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.42200	0.40900	3.08057	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.35300	0.35700	1.13314	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35900	0.34800	3.06407	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.34700	0.35000	0.86455	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36700	0.35500	3.26975	0.00000	0.0000	1,000
05/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.29400	0.29700	1.02041	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.46400	0.45200	2.58621	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26400	0.26600	0.75758	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.53400	0.52100	2.43446	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.44600	0.45200	1.34529	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.26600	0.25700	3.38346	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.27900	0.28100	0.71685	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.49900	0.48600	2.60521	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.47400	0.48000	1.26582	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.24400	0.23500	3.68852	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.19400	0.19400	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.76400	0.74900	1.96335	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.13300	0.13200	0.75188	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.10300	1.08700	1.45059	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.22600	0.22700	0.44248	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.64600	0.63200	2.16718	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.09900	0.09800	1.01010	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.41900	1.40300	1.12755	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.50300	0.51000	1.39165	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.22300	0.21500	3.58744	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.09500	0.09400	1.05263	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.46500	1.44900	1.09215	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.42000	0.42500	1.19048	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.29000	0.28000	3.44828	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.12700	0.12700	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.14700	1.13200	1.30776	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.31100	0.31300	0.64309	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.43100	0.41800	3.01624	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.53300	0.54100	1.50094	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.20300	0.19600	3.44828	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.21500	0.21500	0.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.68500	0.67000	2.18978	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00000	0.10700	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.00000	1.31200	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.00000	0.14500	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.00000	1.00000	100.00000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.08420	7.09880	0.20609	0.00000	0.0000	2,000
05/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.36800	0.37200	1.08696	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.53400	0.52300	2.05993	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.35200	0.35600	1.13636	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.56800	0.55700	1.93662	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.38500	0.38900	1.03896	0.00000	0.0000	0
05/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.50100	0.49000	2.19561	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.19390	7.20500	0.15430	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.49400	0.49700	0.60729	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.50000	0.49200	1.60000	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.47500	0.47800	0.63158	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.53100	0.52300	1.50659	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.51500	0.51800	0.58252	0.00000	0.0000	13,000
05/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.47100	0.46300	1.69851	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.56400	0.55500	1.59574	0.00000	0.0000	0
05/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.45800	0.46000	0.43668	0.00000	0.0000	11,000
05/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.30070	7.30790	0.09862	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.43000	0.42800	0.46512	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.82900	0.82000	1.08565	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.41600	0.41500	0.24038	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.86500	0.85700	0.92486	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.44400	0.44200	0.45045	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.79300	0.78400	1.13493	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.05600	1.04700	0.85227	0.00000	0.0000	0
05/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.35700	0.35500	0.56022	0.00000	0.0000	300
05/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.28690	8.26090	0.31375	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.00400	0.98300	2.09163	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.21700	1.22200	0.41085	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.98900	0.96700	2.22447	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.25200	1.25600	0.31949	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.02000	0.99800	2.15686	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.18300	1.18700	0.33812	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.89300	0.89600	0.33595	0.00000	0.0000	0
05/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.18000	1.15700	1.94915	0.00000	0.0000	200
05/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.04320	9.05820	0.16587	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.36100	1.36000	0.07348	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51800	1.50200	1.05402	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.34600	1.34400	0.14859	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55300	1.53600	1.09466	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.37700	1.37500	0.14524	0.00000	0.0000	0
05/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48400	1.46700	1.14555	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.79130	6.80570	0.21204	0.00000	0.0000	321
05/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.08484	0.08510	0.30646	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
05/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.39354	0.37940	3.59303	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.07552	0.07553	0.01324	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.43422	0.41983	3.31399	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.09540	0.09597	0.59748	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.35410	0.34027	3.90568	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.88400	6.89860	0.21209	0.00000	0.0000	20
05/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.23479	0.23854	1.59717	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.35079	0.33994	3.09302	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.21867	0.22202	1.53199	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.38467	0.37342	2.92458	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.25218	0.25636	1.65755	0.00000	0.0000	0
05/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.31818	0.30776	3.27488	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.89610	10.94780	0.47448	10.93400	10.9340	47,282
05/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.08100	0.08900	9.87654	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.68500	0.64100	6.42336	0.00000	0.0000	200
05/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.07300	0.08100	10.95890	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.72700	0.68300	6.05227	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.08900	0.09700	8.98876	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.64300	0.59900	6.84292	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	8,945
05/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.81500	0.76900	5.64417	0.00000	0.0000	100
05/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.23100	1.18100	4.06174	0.00000	0.0000	200
05/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.30800	0.27600	10.38961	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.20400	0.22400	9.80392	0.00000	0.0000	3,455
05/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.49700	0.53600	7.84708	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.10100	0.08800	12.87129	0.00000	0.0000	5,490
05/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.22400	0.24500	9.37500	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.27800	0.24700	11.15108	0.00000	0.0000	1,200
05/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.44600	0.40800	8.52018	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.14200	0.15600	9.85915	0.00000	0.0000	1,200
05/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.27000	0.29900	10.74074	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.22400	0.20100	10.26786	0.00000	0.0000	630
05/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.37400	0.33900	9.35829	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.17000	0.18700	10.00000	0.00000	0.0000	630
05/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.15500	0.17100	10.32258	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.40900	0.37300	8.80196	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03800	0.04200	10.52632	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	1.04200	0.99400	4.60653	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.05000	0.05500	10.00000	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.90400	0.85700	5.19912	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.95000	0.90200	5.05263	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.12900	0.14200	10.07752	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.48300	0.44400	8.07453	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
05/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.32800	0.35900	9.45122	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.18200	0.16100	11.53846	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.85900	0.81300	5.35506	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.99600	0.94800	4.81928	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.39100	0.42600	8.95141	0.00000	0.0000	0
05/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.14500	0.12800	11.72414	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.03270	11.08520	0.47586	11.10580	11.0720	9,967
05/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.21700	0.22800	5.06912	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.83400	0.79300	4.91607	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.20600	0.21600	4.85437	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.87300	0.83100	4.81100	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.22800	0.24000	5.26316	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.79500	0.75500	5.03145	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.12400	0.12900	4.03226	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.29100	1.24400	3.64059	0.00000	0.0000	250
05/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.31200	0.32800	5.12821	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.57900	0.54300	6.21762	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16800	0.17600	4.76190	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.03500	0.99100	4.25121	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.19600	0.20500	4.59184	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.91300	0.87000	4.70975	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.71800	0.75300	4.87465	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.18500	0.16800	9.18919	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.59000	0.62100	5.25424	0.00000	0.0000	0
05/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.25700	0.23600	8.17121	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.17390	11.22750	0.47969	11.26150	11.2615	2,814
05/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.43600	0.45600	4.58716	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.71200	0.67900	4.63483	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.42000	0.43900	4.52381	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.74600	0.71200	4.55764	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.45300	0.47300	4.41501	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.67900	0.64600	4.86009	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.40400	0.42200	4.45545	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.78000	0.74500	4.48718	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.31000	0.32400	4.51613	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	1.03600	0.99700	3.76448	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.62200	0.65300	4.98392	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.44800	0.42600	4.91071	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.33400	0.34900	4.49102	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.96000	0.92200	3.95833	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.23000	0.24000	4.34783	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.35600	1.31300	3.17109	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.47100	0.49200	4.45860	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
05/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.64700	0.61500	4.94590	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.67500	0.70700	4.74074	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.40100	0.38000	5.23691	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.36100	0.37600	4.15512	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.88700	0.84900	4.28410	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.57300	0.60200	5.06108	0.00000	0.0000	0
05/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.49900	0.47500	4.80962	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.32510	11.37840	0.47064	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.46000	0.47600	3.47826	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.98500	0.94800	3.75635	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.44600	0.46200	3.58744	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	1.02100	0.98400	3.62390	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.47500	0.49100	3.36842	0.00000	0.0000	0
05/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.95000	0.91300	3.89474	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08410	0.08400	0.11891	0.00000	0.0000	12,348
05/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00497	0.00487	2.01207	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00087	0.00087	0.00000	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00108	0.00093	13.88889	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00698	0.00693	0.71633	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01411	0.01403	0.56697	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00003	200.00000	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41590	11.41600	0.00088	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08530	0.08520	0.11723	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00695	0.00726	4.46043	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00165	0.00206	24.84848	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00273	0.00295	8.05861	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00743	0.00775	4.30686	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01539	0.01544	0.32489	0.00000	0.0000	0
05/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00009	0.00024	166.66667	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.83450	9.82410	0.10575	9.86200	9.8330	58,892
05/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.31600	0.30700	2.84810	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13200	0.13300	0.75758	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.28500	0.27600	3.15789	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15100	0.15200	0.66225	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.34900	0.34000	2.57880	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.11500	0.11600	0.86957	0.00000	0.0000	2,065
05/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.19400	0.19500	0.51546	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.22800	0.21900	3.94737	0.00000	0.0000	5,655
05/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.62400	0.63000	0.96154	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	3,590
05/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.57900	0.56900	1.72712	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	6,195
05/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	6,195
05/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.49900	0.50400	1.00200	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
05/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.14600	0.13900	4.79452	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.31200	0.31500	0.96154	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.84800	0.85600	0.94340	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.49600	0.48700	1.81452	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.75700	0.76400	0.92470	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	0
05/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.80200	0.81000	0.99751	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.94010	9.92950	0.10664	0.00000	0.0000	4,928
05/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.41700	0.41100	1.43885	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.27700	0.28200	1.80505	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.39000	0.38500	1.28205	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30000	0.30600	2.00000	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.44400	0.43800	1.35135	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25400	0.25900	1.96850	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.32100	0.31600	1.55763	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.38100	0.38700	1.57480	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.56600	0.55900	1.23675	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.17600	0.18000	2.27273	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.74400	0.73600	1.07527	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.10400	0.10700	2.88462	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.67000	0.66200	1.19403	0.00000	0.0000	0
05/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.13000	0.13300	2.30769	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.04710	10.03680	0.10252	10.06740	10.0674	5,003
05/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.41900	0.41500	0.95465	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.47200	0.47800	1.27119	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.40100	0.39600	1.24688	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.50400	0.50900	0.99206	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.43900	0.43400	1.13895	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.44200	0.44700	1.13122	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.08500	1.07600	0.82949	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08800	0.08900	1.13636	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.36600	0.36100	1.36612	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.56900	0.57400	0.87873	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.56600	0.56100	0.88339	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.31900	0.32400	1.56740	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.12800	1.12000	0.70922	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.51300	0.50700	1.16959	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.36600	0.37000	1.09290	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.26700	0.26300	1.49813	0.00000	0.0000	0
05/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.82000	0.82600	0.73171	0.00000	0.0000	0
05/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.21110	7.21170	0.00832	0.00000	0.0000	25,666

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
05/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57800	0.57500	0.51903	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.53200	0.52900	0.56391	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62500	0.62300	0.32000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05600	0.04700	16.07143	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.34500	0.33500	2.89855	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.30500	0.29500	3.27869	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.27900	0.27100	2.86738	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.13600	0.12400	8.82353	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.38600	0.37800	2.07254	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.17600	0.16600	5.68182	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.75200	0.74800	0.53191	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.48700	0.48300	0.82136	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.80000	0.79600	0.50000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.44300	0.43800	1.12867	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.20800	0.19800	4.80769	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.09700	0.08600	11.34021	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.94600	0.94300	0.31712	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.26700	0.25600	4.11985	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.84800	0.84500	0.35377	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.22760	7.22910	0.02075	7.21310	7.2131	890
05/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62300	0.62300	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58100	0.58200	0.17212	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05300	0.05300	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66500	0.66600	0.15038	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12700	0.12700	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.39900	0.39800	0.25063	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18200	0.18200	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25400	0.25300	0.39370	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
05/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24720	7.25000	0.03864	7.26000	7.2600	4
05/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27500	0.26600	3.27273	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.27800	0.26600	4.31655	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25500	0.24600	3.52941	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.30800	0.29600	3.89610	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30000	0.29100	3.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.25300	0.24100	4.74308	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.22000	0.21000	4.54545	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.37300	0.36000	3.48525	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.44800	0.44200	1.33929	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.15100	0.14200	5.96026	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.63300	0.62100	1.89573	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.20400	0.19400	4.90196	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.40700	0.39400	3.19410	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.41500	0.40900	1.44578	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.16800	0.15900	5.35714	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.06500	1.06700	0.18779	0.00000	0.0000	0
05/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.26450	8.25960	0.05929	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.39300	1.38900	0.28715	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42900	0.42900	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36500	1.36100	0.29304	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45100	0.45100	0.00000	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42100	1.41700	0.28149	0.00000	0.0000	0
05/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40700	0.40700	0.00000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.05030	7.06170	0.16170	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26800	0.25900	3.35821	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.30700	0.29700	3.25733	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08200	0.08500	3.65854	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.75800	0.74700	1.45119	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.71000	0.69800	1.69014	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.80700	0.79500	1.48699	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.52200	0.51100	2.10728	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.47000	0.48100	2.34043	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.22800	0.23500	3.07018	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07800	0.07300	6.41026	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
05/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.90500	0.89300	1.32597	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.12970	7.14140	0.16410	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.30000	0.29200	2.66667	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16400	0.16700	1.82927	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.33400	0.32600	2.39521	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19800	0.20100	1.51515	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.26800	0.26000	2.98507	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.60500	0.59500	1.65289	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.42900	0.43700	1.86480	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.56300	0.55300	1.77620	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.39400	0.40100	1.77665	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11400	0.11000	3.50877	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.13500	0.13800	2.22222	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.40500	0.39700	1.97531	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.36000	0.36700	1.94444	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.13000	0.12600	3.07692	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.12300	0.12500	1.62602	0.00000	0.0000	0
05/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.44300	0.43400	2.03160	0.00000	0.0000	0
05/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03880	0.03880	0.00000	0.00000	0.0000	22,388
05/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.09160	0.09530	4.03930	0.00000	0.0000	21,898
05/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.00400	8.05230	0.60345	0.00000	0.0000	960
05/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.43800	0.47100	7.53425	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.08400	0.06900	17.85714	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.40200	0.43300	7.71144	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.09800	0.08100	17.34694	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.47600	0.51000	7.14286	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.07200	0.05800	19.44444	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.09300	0.09700	4.30108	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.48900	0.44500	8.99796	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	1.06800	1.02000	4.49438	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	1.02000	0.97200	4.70588	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.33400	0.36100	8.08383	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.13000	0.10900	16.15385	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.97300	0.92500	4.93320	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.83400	0.78700	5.63549	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.03400	0.03500	2.94118	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
05/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.88000	0.83300	5.34091	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	1.11600	1.06800	4.30108	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.26000	1.21200	3.80952	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.30200	0.32700	8.27815	0.00000	0.0000	0
05/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.14800	0.12500	15.54054	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.11950	8.16870	0.60595	0.00000	0.0000	25
05/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.27100	0.28100	3.69004	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.45200	0.41200	8.84956	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.25500	0.26400	3.52941	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.48600	0.44500	8.43621	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.28800	0.29900	3.81944	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.41900	0.38000	9.30788	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.21200	0.22000	3.77358	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.59300	0.55100	7.08263	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.32500	0.33900	4.30769	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.35600	0.32000	10.11236	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.44600	0.46800	4.93274	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.22700	0.19900	12.33480	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.20000	0.20700	3.50000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.63100	0.58800	6.81458	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.13300	0.13600	2.25564	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.91400	0.86700	5.14223	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.35800	1.30900	3.60825	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.10000	0.10200	2.00000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.13100	1.08300	4.24403	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.22600	0.23400	3.53982	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.55700	0.51500	7.54039	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.39300	0.41200	4.83461	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.27400	0.24300	11.31387	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.53500	0.56100	4.85981	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.16600	0.14200	14.45783	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.14900	0.15300	2.68456	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.83000	0.78400	5.54217	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.60000	0.62900	4.83333	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.13100	0.11000	16.03053	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.16700	0.17200	2.99401	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.74800	0.70300	6.01604	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.12500	0.12800	2.40000	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.95600	0.90900	4.91632	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.18800	0.19400	3.19149	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.66900	0.62500	6.57698	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.07300	0.07400	1.36986	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
05/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.40400	1.35500	3.49003	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.09500	0.09600	1.05263	0.00000	0.0000	0
05/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.17600	1.12700	4.16667	0.00000	0.0000	0
05/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,865.40000	13,870.85000	0.03931	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05190	1.05330	0.13309	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01200	0.01180	1.66667	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06010	0.05850	2.66223	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00510	0.00500	1.96078	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10320	0.10170	1.45349	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02740	0.02760	0.72993	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02550	0.02430	4.70588	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06980	1.07100	0.11217	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03140	0.03140	0.00000	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06160	0.06040	1.94805	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01940	0.01930	0.51546	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09960	0.09830	1.30522	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05130	0.05170	0.77973	0.00000	0.0000	0
05/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03150	0.03070	2.53968	0.00000	0.0000	0

Future Open Interest	612,420
Option Open Interest	198,149
Total	810,569