



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/08/2011

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
02/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.77110	6.79040	0.28503	6.81730	6.7618	352,436
02/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.28500	1.26600	1.47860	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.33400	1.31500	1.42429	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	3,000
02/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.23500	1.21600	1.53846	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.03800	1.02000	1.73410	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	15,000
02/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	5,000
02/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.65300	0.63500	2.75651	0.00000	0.0000	2,800
02/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.13300	0.14100	6.01504	0.00000	0.0000	1,230
02/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.16200	0.15100	6.79012	0.00000	0.0000	10,000
02/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.09900	0.10500	6.06061	0.00000	0.0000	6,000
02/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.22800	0.21500	5.70175	0.00000	0.0000	10,000
02/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.70000	0.68200	2.57143	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	10,000
02/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.84400	0.82500	2.25118	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	200
02/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.18200	0.19200	5.49451	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	5,980
02/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.07500	0.06900	8.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.24600	0.25900	5.28455	0.00000	0.0000	6,060
02/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.38400	0.36900	3.90625	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	6,060
02/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.02900	3.01000	0.62727	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.56100	0.54300	3.20856	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	8,880
02/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.47100	0.45400	3.60934	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	6,250
02/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	8,880
02/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.28200	0.29500	4.60993	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.15400	0.16300	5.84416	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
02/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.13300	0.12300	7.51880	0.00000	0.0000	1,980
02/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.19400	0.18200	6.18557	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.11500	0.12200	6.08696	0.00000	0.0000	2,480
02/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.74800	0.73000	2.40642	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.08600	0.09100	5.81395	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.26500	0.25100	5.28302	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.89200	0.87400	2.01794	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.42700	0.41100	3.74707	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.07400	0.07900	6.75676	0.00000	0.0000	9,143
02/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.30300	0.28900	4.62046	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.40200	0.41700	3.73134	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.98900	0.97100	1.82002	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.02200	1.04100	1.85910	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	500
02/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.51500	0.49800	3.30097	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.79500	0.77700	2.26415	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.97200	0.99100	1.95473	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.38400	1.36500	1.37283	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.92200	0.94100	2.06074	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.94100	0.92200	2.01913	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.48900	0.50600	3.47648	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.07100	1.09100	1.86741	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.34300	0.32800	4.37318	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.21300	0.22400	5.16432	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.09200	0.08400	8.69565	0.00000	0.0000	400
02/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.60700	0.58900	2.96540	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.13700	1.11800	1.67106	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.86120	6.86310	0.02769	6.90300	6.8805	50,514
02/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	0

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02/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.61200	0.60900	0.49020	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.65300	0.65100	0.30628	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.13200	0.13200	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.57100	0.56900	0.35026	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.20400	0.20200	0.98039	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.31500	0.31500	0.00000	0.00000	0.0000	6,425
02/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.19200	1.18900	0.25168	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	2,962
02/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.34700	0.34400	0.86455	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.20800	0.20700	0.48077	0.00000	0.0000	2,962
02/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.53100	0.52900	0.37665	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.14200	0.14200	0.00000	0.00000	0.0000	5,560
02/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.75000	0.75100	0.13333	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	5,000
02/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.73800	0.73600	0.27100	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.09900	0.09900	0.00000	0.00000	0.0000	500
02/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.50900	0.51000	0.19646	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.09800	0.09700	1.02041	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.54600	0.54700	0.18315	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08500	0.08400	1.17647	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.66500	0.66600	0.15038	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05400	0.05300	1.85185	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.23900	1.23600	0.24213	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.93000	0.93100	0.10753	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.69500	0.69300	0.28777	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.34300	0.34400	0.29155	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.18200	0.18100	0.54945	0.00000	0.0000	5,000
02/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.28800	0.28800	0.00000	0.00000	0.0000	200
02/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.22700	0.22500	0.88106	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.05900	0.05900	0.00000	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.09800	1.09600	0.18215	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.07600	0.07500	1.31579	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.91500	0.91200	0.32787	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.26200	0.26200	0.00000	0.00000	0.0000	560
02/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.25100	0.24900	0.79681	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.62400	0.62500	0.16026	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.58500	0.58600	0.17094	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.88400	0.88500	0.11312	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02300	0.02200	4.34783	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
02/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.00600	1.00300	0.29821	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.82600	0.82300	0.36320	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.40500	0.40600	0.24691	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.14400	0.14300	0.69444	0.00000	0.0000	5,000
02/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.02400	1.02500	0.09766	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	1.05200	1.04900	0.28517	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.49200	0.49000	0.40650	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.15300	0.15300	0.00000	0.00000	0.0000	5,000
02/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.43800	0.43900	0.22831	0.00000	0.0000	0
02/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.12700	0.12600	0.78740	0.00000	0.0000	560
02/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.95300	6.93180	0.30490	6.97600	6.9609	17,293
02/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.31000	0.29900	3.54839	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.39300	0.40300	2.54453	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.29300	0.28200	3.75427	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.42600	0.43600	2.34742	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.32800	0.31700	3.35366	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.36100	0.37100	2.77008	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.32300	0.31200	3.40557	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.37000	0.38000	2.70270	0.00000	0.0000	1,000
02/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.27200	0.26200	3.67647	0.00000	0.0000	4,100
02/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.46900	0.48000	2.34542	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.24300	0.23400	3.70370	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.54000	0.55200	2.22222	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.41800	0.40500	3.11005	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.26500	0.27300	3.01887	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25700	0.24800	3.50195	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.50400	0.51600	2.38095	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.44600	0.43200	3.13901	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.24300	0.25000	2.88066	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17600	0.16900	3.97727	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.77300	0.78700	1.81113	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.11800	0.11300	4.23729	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.11500	1.13100	1.43498	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20600	0.19800	3.88350	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.65300	0.66600	1.99081	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.08700	0.08300	4.59770	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.43400	1.45100	1.18550	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.47500	0.46100	2.94737	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.22200	0.22900	3.15315	0.00000	0.0000	10,000
02/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08300	0.07900	4.81928	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.48000	1.49700	1.14865	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
02/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.39200	0.37900	3.31633	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.28900	0.29700	2.76817	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11300	0.10800	4.42478	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.16000	1.17600	1.37931	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.28800	0.27800	3.47222	0.00000	0.0000	10,000
02/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.43500	0.44600	2.52874	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.50500	0.49000	2.97030	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.20200	0.20800	2.97030	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19500	0.18800	3.58974	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.69200	0.70600	2.02312	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09400	0.09000	4.25532	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.34100	1.35800	1.26771	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.13000	0.12400	4.61538	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.02700	1.04200	1.46056	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.30500	0.29400	3.60656	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.40200	0.41200	2.48756	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.53600	0.52100	2.79851	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.18300	0.18900	3.27869	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.13600	0.13000	4.41176	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.98300	0.99800	1.52594	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.10800	0.10300	4.62963	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.20500	1.22100	1.32780	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12400	0.11800	4.83871	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.07100	1.08600	1.40056	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.09800	0.09400	4.08163	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.29500	1.31200	1.31274	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.21800	0.20900	4.12844	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.61500	0.62700	1.95122	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.23000	0.22100	3.91304	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.57700	0.58900	2.07972	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.36600	0.35400	3.27869	0.00000	0.0000	0
02/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.31300	0.32200	2.87540	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.04920	7.00860	0.57595	0.00000	0.0000	2,000
02/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.34400	0.32500	5.52326	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.54500	0.56600	3.85321	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.32900	0.31100	5.47112	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.58000	0.60200	3.79310	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.36100	0.34100	5.54017	0.00000	0.0000	0
02/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.51200	0.53200	3.90625	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.15010	7.10190	0.67412	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.46700	0.44100	5.56745	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.51700	0.53900	4.25532	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.44900	0.42400	5.56793	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.54900	0.57200	4.18944	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.48500	0.45900	5.36082	0.00000	0.0000	13,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.48500	0.50700	4.53608	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.58200	0.60600	4.12371	0.00000	0.0000	0
02/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.43200	0.40800	5.55556	0.00000	0.0000	11,000
02/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.24980	7.20850	0.56967	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.40500	0.38700	4.44444	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.85500	0.87900	2.80702	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.39200	0.37400	4.59184	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.89200	0.91600	2.69058	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.41800	0.40000	4.30622	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.81800	0.84200	2.93399	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.08500	1.11100	2.39631	0.00000	0.0000	0
02/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.33500	0.31900	4.77612	0.00000	0.0000	300
02/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.20620	8.23040	0.29490	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.95500	0.96700	1.25654	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.24900	1.23700	0.96077	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.93900	0.95100	1.27796	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.28300	1.27100	0.93531	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.97000	0.98300	1.34021	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.21400	1.20300	0.90610	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.92100	0.91100	1.08578	0.00000	0.0000	0
02/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.12700	1.14100	1.24224	0.00000	0.0000	200
02/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.05030	9.07450	0.26739	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35300	1.36600	0.96083	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50300	1.49200	0.73187	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33600	1.34900	0.97305	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53600	1.52500	0.71615	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36900	1.38200	0.94960	0.00000	0.0000	0
02/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46900	1.45800	0.74881	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.77110	6.79040	0.28503	6.80210	6.7969	449
02/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.05538	0.05863	5.86854	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.38428	0.36823	4.17664	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.04797	0.05075	5.79529	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.42687	0.41035	3.87003	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.06402	0.06783	5.95127	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34292	0.32743	4.51709	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.47053	0.45359	3.60020	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.04163	0.04399	5.66899	0.00000	0.0000	50
02/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.86120	6.86310	0.02769	0.00000	0.0000	31
02/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.20756	0.20744	0.05781	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.34636	0.34434	0.58321	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.19218	0.19201	0.08846	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.38098	0.37891	0.54334	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.22426	0.22421	0.02230	0.00000	0.0000	0
02/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.31306	0.31111	0.62288	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.01710	11.05690	0.36126	11.05800	11.0580	32,006

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
02/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.54300	0.51000	6.07735	0.00000	0.0000	200
02/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.58600	0.55200	5.80205	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.50100	0.46900	6.38723	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	8,945
02/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.67400	0.63900	5.19288	0.00000	0.0000	100
02/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.09700	1.05800	3.55515	0.00000	0.0000	200
02/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.18300	0.16200	11.47541	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.20000	0.21900	9.50000	0.00000	0.0000	3,455
02/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.56200	0.59500	5.87189	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	5,490
02/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.22800	0.25000	9.64912	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.16100	0.14300	11.18012	0.00000	0.0000	1,200
02/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.30800	0.28200	8.44156	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.12500	0.13900	11.20000	0.00000	0.0000	1,200
02/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.29200	0.31600	8.21918	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.12500	0.10900	12.80000	0.00000	0.0000	630
02/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.24200	0.21800	9.91736	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.15900	0.17500	10.06289	0.00000	0.0000	630
02/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.14100	0.15600	10.63830	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.27400	0.24900	9.12409	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.90500	0.86800	4.08840	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.76500	0.72900	4.70588	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.81200	0.77500	4.55665	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.11100	0.12300	10.81081	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.34400	0.31600	8.13953	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.36200	0.38900	7.45856	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.09500	0.08200	13.68421	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.72000	0.68400	5.00000	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.85800	0.82100	4.31235	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.43800	0.46800	6.84932	0.00000	0.0000	0
02/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19			Foreign Exchange Future	11.15230	11.16490	0.11298	0.00000	0.0000	9,333
02/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.19800	0.20100	1.51515	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.69600	0.68600	1.43678	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.18600	0.18900	1.61290	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.73400	0.72400	1.36240	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
02/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.21100	0.21400	1.42180	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.65900	0.64900	1.51745	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.10000	0.10100	1.00000	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.14800	1.13600	1.04530	0.00000	0.0000	250
02/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.30500	0.30900	1.31148	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.45300	0.44400	1.98675	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.14500	0.14700	1.37931	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.89300	0.88200	1.23180	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.17500	0.17700	1.14286	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.77300	0.76200	1.42303	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.76600	0.77500	1.17493	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.11400	0.11000	3.50877	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.62300	0.63100	1.28411	0.00000	0.0000	0
02/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.17100	0.16600	2.92398	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19			Foreign Exchange Future	11.29100	11.26650	0.21699	0.00000	0.0000	2,832
02/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.43100	0.41800	3.01624	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.59000	0.60200	2.03390	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.41300	0.40100	2.90557	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.62200	0.63500	2.09003	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.44900	0.43700	2.67261	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.55800	0.57100	2.32975	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.39600	0.38400	3.03030	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.65500	0.66800	1.98473	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.29400	0.28400	3.40136	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.90300	0.91800	1.66113	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.64100	0.62500	2.49610	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.35000	0.35900	2.57143	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.32000	0.31000	3.12500	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.82900	0.84400	1.80941	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.21000	0.20300	3.33333	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.21900	1.23700	1.47662	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.46900	0.45600	2.77186	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.52800	0.54000	2.27273	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.69800	0.68200	2.29226	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.30700	0.31600	2.93160	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.34800	0.33700	3.16092	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.75700	0.77100	1.84941	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.58700	0.57200	2.55537	0.00000	0.0000	0
02/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.39600	0.40600	2.52525	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18			Foreign Exchange Future	11.43550	11.38090	0.47746	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.45400	0.43100	5.06608	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.86900	0.90000	3.56732	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.43900	0.41600	5.23918	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.90400	0.93500	3.42920	0.00000	0.0000	0
02/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.47000	0.44600	5.10638	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
02/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.83500	0.86500	3.59281	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08850	0.08810	0.45198	0.00000	0.0000	12,358
02/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00861	0.00822	4.52962	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00011	0.00012	9.09091	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00181	0.00162	10.49724	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00331	0.00352	6.34441	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01851	0.01811	2.16099	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41150	11.41190	0.00351	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08970	0.08910	0.66890	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01055	0.01003	4.92891	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00085	0.00093	9.41176	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00443	0.00411	7.22348	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00473	0.00501	5.91966	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01976	0.01917	2.98583	0.00000	0.0000	0
02/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00006	0.00007	16.66667	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19			Foreign Exchange Future	9.61830	9.64930	0.32230	9.66080	9.6608	65,141
02/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.14900	0.16300	9.39597	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18100	0.16400	9.39227	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.13000	0.14200	9.23077	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21200	0.19300	8.96226	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.17100	0.18600	8.77193	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15300	0.13700	10.45752	0.00000	0.0000	2,065
02/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.27900	0.25800	7.52688	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.09700	0.10700	10.30928	0.00000	0.0000	5,655
02/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.79800	0.76800	3.75940	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	3,590
02/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.37500	0.39800	6.13333	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	6,195
02/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	6,195
02/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.65700	0.62800	4.41400	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.43500	0.41000	5.74713	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	1.03900	1.00900	2.88739	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.29900	0.32000	7.02341	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.94200	0.91200	3.18471	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.99100	0.96000	3.12815	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.89400	0.86400	3.35570	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19			Foreign Exchange Future	9.72290	9.73240	0.09771	0.00000	0.0000	4,928

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
02/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.27400	0.27700	1.09489	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.35100	0.34500	1.70940	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.25600	0.25900	1.17188	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.38300	0.37700	1.56658	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.29300	0.29700	1.36519	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.32000	0.31500	1.56250	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.20800	0.21100	1.44231	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.48500	0.47900	1.23711	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.39400	0.39800	1.01523	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.22100	0.21600	2.26244	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.55300	0.55900	1.08499	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.13000	0.12700	2.30769	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.48500	0.49100	1.23711	0.00000	0.0000	0
02/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.16200	0.15900	1.85185	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19			Foreign Exchange Future	9.82940	9.81030	0.19432	0.00000	0.0000	8,503
02/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.31400	0.30500	2.86624	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.58500	0.59500	1.70940	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.29900	0.29000	3.01003	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.62000	0.63000	1.61290	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.33000	0.32000	3.03030	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.55100	0.56000	1.63339	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.89200	0.87600	1.79372	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.11300	0.11600	2.65487	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.27100	0.26300	2.95203	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.69200	0.70300	1.58960	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.42200	0.41100	2.60664	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.39300	0.40100	2.03562	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.93100	0.91500	1.71858	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.10200	0.10500	2.94118	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.38200	0.37200	2.61780	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.45300	0.46200	1.98675	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.19300	0.18700	3.10881	0.00000	0.0000	0
02/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.96400	0.97700	1.34855	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20			Can-Do Future	6.72600	6.75020	0.35980	0.00000	0.0000	5,500
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	C	Can-Do Future	0.04500	0.05500	22.22222	0.00000	0.0000	11,000
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	P	Can-Do Future	0.01900	0.00500	73.68421	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	C	Can-Do Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	P	Can-Do Future	0.04600	0.02300	50.00000	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	C	Can-Do Future	0.08300	0.10100	21.68675	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	P	Can-Do Future	0.00700	0.00100	85.71429	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	P	Can-Do Future	0.08400	0.05700	32.14286	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	C	Can-Do Future	0.01000	0.00700	30.00000	0.00000	0.0000	11,000
02/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	6.80560	6.82190	0.23951	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.25100	0.25900	3.18725	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.14500	0.13700	5.51724	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
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.22200	0.23000	3.60360	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.16600	0.15800	4.81928	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.28100	0.29100	3.55872	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.12500	0.11900	4.80000	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.32200	0.31100	3.41615	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.12800	0.13300	3.90625	0.00000	0.0000	14,286
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.65100	0.63700	2.15054	0.00000	0.0000	0
02/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.05700	0.05900	3.50877	0.00000	0.0000	6,757
02/08/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.38010	7.31840	0.83603	0.00000	0.0000	24,630
02/08/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.73400	0.67400	8.17439	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.68500	0.62500	8.75912	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.78300	0.72300	7.66284	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07300	0.05200	28.76712	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.19300	0.23400	21.24352	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08900	0.06400	28.08989	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.15900	0.19600	23.27044	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.40300	0.34900	13.39950	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02300	0.03100	34.78261	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.23600	0.19300	18.22034	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.05600	0.07500	33.92857	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05900	0.04200	28.81356	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.22900	0.27400	19.65066	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.27500	0.22800	17.09091	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.04500	0.06000	33.33333	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.58200	0.63900	9.79381	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.63700	0.57700	9.41915	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.62900	0.68800	9.37997	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.58800	0.53000	9.86395	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.31600	0.26700	15.50633	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.03600	0.04900	36.11111	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.77500	0.83500	7.74194	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10700	0.07900	26.16822	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.12700	0.16100	26.77165	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
02/08/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.67800	0.73700	8.70206	0.00000	0.0000	0
02/08/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.39380	7.31640	1.04682	0.00000	0.0000	690
02/08/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.76200	0.69000	9.44882	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
02/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01800	0.02400	33.33333	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.71600	0.64600	9.77654	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02200	0.03000	36.36364	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.80800	0.73600	8.91089	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01400	0.02000	42.85714	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15400	0.12200	20.77922	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26000	0.30600	17.69231	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.25000	0.20600	17.60000	0.00000	0.0000	0
02/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.15600	0.19000	21.79487	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.41130	7.31320	1.32365	0.00000	0.0000	1,104
02/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.35600	0.29800	16.29213	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19500	0.23500	20.51282	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32700	0.27200	16.81957	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.21600	0.25900	19.90741	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38600	0.32600	15.54404	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17500	0.21300	21.71429	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27400	0.22500	17.88321	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26300	0.31200	18.63118	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.55800	0.48400	13.26165	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09700	0.12100	24.74227	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15600	0.12500	19.87179	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.49500	0.56200	13.53535	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.25300	0.20700	18.18182	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29200	0.34400	17.80822	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.52100	0.45000	13.62764	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11000	0.13700	24.54545	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.22300	1.12900	7.68602	0.00000	0.0000	0
02/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.43930	8.41690	0.26542	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.52400	1.50700	1.11549	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38500	0.39000	1.29870	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.48600	1.47000	1.07672	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39700	0.40300	1.51134	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.56200	1.54500	1.08835	0.00000	0.0000	0
02/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37300	0.37800	1.34048	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.04480	7.06910	0.34494	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26000	0.24200	6.92308	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.30000	0.28100	6.33333	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22200	0.20500	7.65766	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.76000	0.73700	3.02632	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.71100	0.68800	3.23488	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.80900	0.78600	2.84302	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.52000	0.49800	4.23077	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.46000	0.48200	4.78261	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.21300	0.22800	7.04225	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.90800	0.88400	2.64317	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.12300	7.13040	0.10389	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.16300	0.16500	1.22699	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.29000	0.28500	1.72414	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.14700	0.14900	1.36054	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32400	0.31900	1.54321	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.07200	0.07300	1.38889	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.59900	0.59300	1.00167	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.41200	0.41600	0.97087	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.08900	0.08600	3.37079	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.55700	0.55100	1.07720	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.37500	0.38000	1.33333	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.10200	0.10000	1.96078	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.39700	0.39200	1.25945	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.34100	0.34500	1.17302	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.11800	0.11500	2.54237	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.10800	0.11000	1.85185	0.00000	0.0000	0
02/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.43500	0.43000	1.14943	0.00000	0.0000	0
02/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04110	0.03820	7.05596	0.00000	0.0000	22,388
02/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08310	0.09210	10.83032	0.00000	0.0000	21,898
02/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.67560	8.80800	1.52612	0.00000	0.0000	900
02/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	1.03000	1.16000	12.62136	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.98100	1.11000	13.14985	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	1.07900	1.21000	12.14087	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.36700	0.46600	26.97548	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.09100	0.05800	36.26374	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.08000	0.11800	47.50000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.45400	0.36000	20.70485	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
02/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.09100	0.13200	45.05495	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.41500	0.32400	21.92771	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.88400	1.01200	14.47964	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.10300	0.14800	43.68932	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.37700	0.29000	23.07692	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.14800	0.20700	39.86486	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.27200	0.19900	26.83824	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.13100	0.18600	41.98473	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.30500	0.22800	25.24590	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.07100	0.10400	46.47887	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.49500	0.39600	20.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.04800	0.07300	52.08333	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.62200	0.51500	17.20257	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.83600	0.96300	15.19139	0.00000	0.0000	0
02/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.80170	8.91460	1.28271	8.85950	8.8595	75
02/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.62500	0.71200	13.92000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.12300	0.09700	21.13821	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.59100	0.67500	14.21320	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.13900	0.11000	20.86331	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.66100	0.75000	13.46445	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.10900	0.08500	22.01835	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.49600	0.57200	15.32258	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.19400	0.15700	19.07216	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.73500	0.82900	12.78912	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.08300	0.06400	22.89157	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.94000	1.04300	10.95745	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03800	0.02800	26.31579	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.46600	0.54000	15.87983	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.21400	0.17500	18.22430	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.30000	0.35500	18.33333	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.39800	0.34000	14.57286	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.16200	0.19500	20.37037	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.76000	0.68000	10.52632	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.22000	0.26300	19.54545	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.56800	0.49800	12.32394	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.52600	0.60500	15.01901	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.17400	0.14000	19.54023	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.85500	0.95400	11.57895	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.07600	1.18200	9.85130	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.33900	0.40000	17.99410	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.33700	0.28500	15.43027	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
02/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.17200	1.27900	9.12969	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.38600	0.45200	17.09845	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.28400	0.23700	16.54930	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.28200	0.33500	18.79433	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.43000	0.37000	13.95349	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.43800	0.51000	16.43836	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.23600	0.19500	17.37288	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.15200	0.18400	21.05263	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.80000	0.71900	10.12500	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.20700	0.24800	19.80676	0.00000	0.0000	0
02/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.60500	0.53300	11.90083	0.00000	0.0000	0
02/08/2011	RAIN 2011/09/19			Foreign Exchange Future	13,829.42000	13,856.09000	0.19285	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05180	1.05390	0.19966	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00760	0.00780	2.63158	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05580	0.05390	3.40502	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00240	0.00250	4.16667	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10060	0.09860	1.98807	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02210	0.02300	4.07240	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02030	0.01910	5.91133	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06670	1.06600	0.06562	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02680	0.02640	1.49254	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06010	0.06040	0.49917	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01570	0.01540	1.91083	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09900	0.09940	0.40404	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04640	0.04580	1.29310	0.00000	0.0000	0
02/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02970	0.02980	0.33670	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>635,009</b>
<b>Option Open Interest</b>										<b>298,265</b>
<b>Total</b>										<b>933,274</b>