



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/11/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.89740	8.14250	3.10355	8.25240	8.0500	250,674
01/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.59500	0.81900	37.64706	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.04800	0.02700	43.75000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.55500	0.77500	39.63964	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.05800	0.03300	43.10345	0.00000	0.0000	1,000
01/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.63700	0.86500	35.79278	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.04000	0.02300	42.50000	0.00000	0.0000	3,780
01/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.15300	1.39600	21.07546	0.00000	0.0000	6,425
01/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.32600	0.21200	34.96933	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.22300	0.35400	58.74439	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.90900	1.15200	26.73267	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.03200	0.02000	37.50000	0.00000	0.0000	800
01/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.67900	0.91200	34.31517	0.00000	0.0000	5,560
01/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.74800	1.99300	14.01602	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
01/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.08200	0.04800	41.46341	0.00000	0.0000	12,000
01/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.47900	0.69000	44.05010	0.00000	0.0000	11,280
01/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.44900	1.69400	16.90821	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.49900	1.74400	16.34423	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.64800	1.89300	14.86650	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.20700	0.33000	59.42029	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.36000	0.23800	33.88889	0.00000	0.0000	10,750
01/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.94800	2.19300	12.57700	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.51700	0.73200	41.58607	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.07000	0.04000	42.85714	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.20200	1.44600	20.29950	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	16,340
01/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.10400	1.34700	22.01087	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.26000	0.40700	56.53846	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.26300	0.16500	37.26236	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.35600	0.53500	50.28090	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.15900	0.09300	41.50943	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.05500	1.29800	23.03318	0.00000	0.0000	560
01/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.59900	1.84300	15.25954	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.54900	1.79400	15.81666	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.89800	2.14300	12.90832	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.30500	0.46700	53.11475	0.00000	0.0000	1,000
01/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.20800	0.12500	39.90385	0.00000	0.0000	5,128
01/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.41400	0.61000	47.34300	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.11700	0.06800	41.88034	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.30100	1.54500	18.75480	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
01/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.04800	2.29300	11.96289	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.28100	0.43600	55.16014	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.23400	0.14400	38.46154	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.02600	0.01700	34.61538	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.72300	0.95900	32.64177	0.00000	0.0000	12,300
01/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.35000	1.59500	18.14815	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	560
01/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.13300	0.21600	62.40602	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.58600	0.42400	27.64505	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.16600	0.26600	60.24096	0.00000	0.0000	560
01/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.46900	0.32400	30.91684	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.79800	2.04300	13.62625	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.76800	1.00700	31.11979	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.00600	1.24900	24.15507	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.81300	1.05500	29.76630	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	1,000
01/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.25100	1.49500	19.50440	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.69800	1.94300	14.42874	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.14300	0.23200	62.23776	0.00000	0.0000	400
01/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.54600	0.39000	28.57143	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.40000	1.64400	17.42857	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.95700	1.20000	25.39185	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.38400	0.57200	48.95833	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.13700	0.08000	41.60584	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.12400	0.20100	62.09677	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.62700	0.45900	26.79426	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.15400	0.24800	61.03896	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.50700	0.35600	29.78304	0.00000	0.0000	100
01/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.32900	0.49900	51.67173	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.18200	0.10700	41.20879	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.86100	1.10300	28.10685	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.19200	0.30700	59.89583	0.00000	0.0000	11,340
01/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.39500	0.26500	32.91139	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.84800	2.09300	13.25758	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.24100	0.38000	57.67635	0.00000	0.0000	12,579
01/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.29400	0.18800	36.05442	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.44600	0.64900	45.51570	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.09900	0.05700	42.42424	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.17800	0.28600	60.67416	0.00000	0.0000	100
01/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.43100	0.29400	31.78654	0.00000	0.0000	400
01/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.07900	0.12600	59.49367	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.93200	0.73400	21.24464	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.97700	0.77600	20.57318	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.07400	0.11800	59.45946	0.00000	0.0000	10,750
01/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00500	0.01100	120.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.05800	2.81900	7.81557	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	4.00400	3.76000	6.09391	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.84200	0.65200	22.56532	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.08900	0.14400	61.79775	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.71200	0.53300	25.14045	0.00000	0.0000	0
01/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.10900	0.17500	60.55046	0.00000	0.0000	12,500
01/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.99510	8.24300	3.10065	8.32500	8.1800	44,830
01/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.03100	1.26100	22.30844	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.07200	0.05400	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.98900	1.21800	23.15470	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.08000	0.06100	23.75000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.07400	1.30600	21.60149	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.06500	0.04900	24.61538	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.06200	1.29300	21.75141	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.06700	0.05000	25.37313	0.00000	0.0000	1,000

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
01/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.93600	1.16300	24.25214	0.00000	0.0000	30,100
01/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.85900	1.07800	25.49476	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.11400	0.08500	25.43860	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.23800	1.47400	19.06300	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04300	0.03100	27.90698	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.89600	1.12000	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.10100	0.07700	23.76238	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.28400	1.52100	18.45794	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03900	0.02800	28.20513	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.65800	0.84800	28.87538	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.21300	0.15500	27.23005	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.46800	0.61100	30.55556	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.42300	0.31800	24.82270	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.75400	0.95700	26.92308	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.15900	0.11400	28.30189	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.35100	0.46500	32.47863	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.65600	0.52200	20.42683	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.32900	1.56700	17.90820	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	10,000
01/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.33700	0.44700	32.64095	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.69200	0.55400	19.94220	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.19300	1.42800	19.69824	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.04800	0.03500	27.08333	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.45000	0.58800	30.66667	0.00000	0.0000	5,000
01/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.45500	0.34500	24.17582	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.97800	1.20600	23.31288	0.00000	0.0000	10,000
01/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.08300	0.06300	24.09639	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.37500	1.61400	17.38182	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.72100	0.91800	27.32316	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.17600	0.12500	28.97727	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.38100	0.50300	32.02100	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.58600	0.46000	21.50171	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.50900	0.66200	30.05894	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.36400	0.26900	26.09890	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.02000	1.24900	22.45098	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.07500	0.05600	25.33333	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.42200	1.66200	16.87764	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.53100	0.69000	29.94350	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.33600	0.24700	26.48810	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.43100	0.56500	31.09049	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.48600	0.37200	23.45679	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.48800	0.63600	30.32787	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.39300	0.29300	25.44529	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.39700	0.52200	31.48615	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.55200	0.42900	22.28261	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.78800	0.99700	26.52284	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.14300	0.10400	27.27273	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.82300	1.03700	26.00243	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.12800	0.09400	26.56250	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.14900	1.38300	20.36554	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.05400	0.04000	25.92593	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.57800	0.75000	29.75779	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.28300	0.20700	26.85512	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.41300	0.54300	31.47700	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.51800	0.40000	22.77992	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.68900	0.88200	28.01161	0.00000	0.0000	5,000
01/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.19400	0.13900	28.35052	0.00000	0.0000	2,420
01/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.61100	1.85500	15.14587	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.85400	2.10000	13.26861	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.62900	0.81400	29.41176	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.23400	0.17100	26.92308	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.36500	0.48400	32.60274	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.62000	0.49100	20.80645	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.80600	2.05100	13.56589	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.10500	1.33800	21.08597	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06000	0.04500	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.55400	0.71900	29.78339	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.30900	0.22600	26.86084	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.32400	0.43000	32.71605	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.72900	0.58700	19.47874	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.56300	1.80700	15.61100	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.60300	0.78200	29.68491	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.25800	0.18900	26.74419	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.46900	1.71000	16.40572	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.51600	1.75800	15.96306	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	2,420
01/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.65900	1.90400	14.76793	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.90300	2.14900	12.92696	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.31100	0.41300	32.79743	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.76600	0.62000	19.06005	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.30000	0.39800	32.66667	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.80500	0.65500	18.63354	0.00000	0.0000	0
01/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.24000	0.31700	32.08333	0.00000	0.0000	3
01/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.04500	0.87400	16.36364	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.08800	8.33740	3.08358	8.40000	8.2736	21,956
01/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.01300	1.22600	21.02665	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.17500	0.13900	20.57143	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.97600	1.18700	21.61885	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.18800	0.15000	20.21277	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.05000	1.26500	20.47619	0.00000	0.0000	0
01/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16200	0.12800	20.98765	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.17970	8.42970	3.05635	0.00000	0.0000	979
01/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.19300	1.39900	17.26739	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21300	0.16900	20.65728	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.15800	1.36200	17.61658	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.22800	0.18200	20.17544	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.22900	1.43600	16.84296	0.00000	0.0000	16,000
01/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.19900	0.15600	21.60804	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.24400	0.19500	20.08197	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.12400	1.32500	17.88256	0.00000	0.0000	37,000
01/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.37600	1.21800	11.48256	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.45600	0.54800	20.17544	0.00000	0.0000	360
01/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.81000	0.96400	19.01235	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.53000	0.43400	18.11321	0.00000	0.0000	360
01/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.57400	0.69100	20.38328	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.99400	0.86100	13.38028	0.00000	0.0000	4,000
01/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.45600	1.29500	11.05769	0.00000	0.0000	0
01/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.43600	0.52500	20.41284	0.00000	0.0000	4,000
01/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.26260	8.51610	3.06804	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.03500	1.20400	16.32850	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.47200	0.38800	17.79661	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.01200	1.17800	16.40316	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.49900	0.41200	17.43487	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.05900	1.23000	16.14731	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.44600	0.36400	18.38565	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.64500	0.54400	15.65891	0.00000	0.0000	540
01/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.90800	1.06000	16.74009	0.00000	0.0000	300
01/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.41400	1.26500	10.53748	0.00000	0.0000	0
01/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.57700	0.68100	18.02426	0.00000	0.0000	540
01/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.34400	8.60400	3.11601	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.06500	1.22000	14.55399	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.67100	0.56600	15.64829	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.04400	1.19900	14.84674	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.70000	0.59500	15.00000	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.08400	1.24200	14.57565	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.64000	0.53800	15.93750	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.45400	1.30900	9.97249	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.69800	0.81300	16.47564	0.00000	0.0000	180
01/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.00600	1.15700	15.00994	0.00000	0.0000	0
01/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.76200	0.65300	14.30446	0.00000	0.0000	180
01/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.06760	9.38890	3.54339	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.77600	1.97700	11.31757	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.20800	1.08800	9.93377	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.76000	1.95800	11.25000	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.24200	1.11900	9.90338	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.79300	1.99700	11.37758	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.17500	1.05800	9.95745	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.89000	0.78000	12.35955	0.00000	0.0000	0
01/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.95800	2.16900	10.77630	0.00000	0.0000	200
01/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.16810	10.41290	2.40753	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.47300	2.63100	6.38900	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50500	1.41800	5.78073	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.45300	2.61400	6.56339	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53500	1.45100	5.47231	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.49300	2.64800	6.21741	0.00000	0.0000	0
01/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47500	1.38500	6.10169	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.89740	8.14250	3.10355	8.18270	8.1525	418
01/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.90913	1.15151	26.66065	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01173	0.00901	23.18841	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.86114	1.10305	28.09183	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01374	0.01055	23.21689	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.95741	1.20017	25.35591	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01001	0.00767	23.37662	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.99510	8.24300	3.10065	0.00000	0.0000	327
01/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.65849	0.84765	28.72633	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.21339	0.15465	27.52706	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.62894	0.81407	29.43524	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.23384	0.17107	26.84314	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.68913	0.88224	28.02229	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.19403	0.13924	28.23790	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.00000	0.45957	100.00000	0.00000	0.0000	0
01/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00000	0.50257	100.00000	0.00000	0.0000	80
01/11/2011	£ / R 2011/12/19			Foreign Exchange Future	12.67490	12.97420	2.36136	13.01000	13.0100	14,048
01/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.06400	1.34700	26.59774	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.03900	0.02300	41.02564	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.01800	1.30000	27.70138	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.04300	0.02600	39.53488	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.11000	1.39600	25.76577	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03500	0.02200	37.14286	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.60700	0.84500	39.20923	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.13200	0.07100	46.21212	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.39500	1.68800	21.00358	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.83900	1.11300	32.65793	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.06400	0.03900	39.06250	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.97300	1.25300	28.77698	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.04800	0.02900	39.58333	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.18100	2.47900	13.66346	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.98300	2.28000	14.97731	0.00000	0.0000	0
01/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19			Foreign Exchange Future	12.81880	13.12250	2.36918	0.00000	0.0000	3,918
01/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.48300	1.76300	18.88065	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.11400	0.09100	20.17544	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.43900	1.71800	19.38846	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.12000	0.09600	20.00000	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.52700	1.80900	18.46758	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.10800	0.08700	19.44444	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.39900	1.67300	19.58542	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.13000	0.10100	22.30769	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.14000	1.37500	20.61404	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.22100	0.15300	30.76923	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.89100	2.17900	15.23004	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	768
01/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.21100	1.45200	19.90091	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.19200	0.13000	32.29167	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.89000	1.09200	22.69663	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.37100	0.27000	27.22372	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.57200	1.85400	17.93893	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.10300	0.08200	20.38835	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.98400	2.27400	14.61694	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.06500	0.05200	20.00000	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.28400	1.54000	19.93769	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.16500	0.11800	28.48485	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.79800	2.08600	16.01780	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.00000	1.30000	100.00000	0.00000	0.0000	0
01/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.00000	0.17800	100.00000	0.00000	0.0000	768
01/11/2011	£ / R 2012/06/18			Foreign Exchange Future	12.95440	13.26020	2.36059	13.23900	13.2300	2,847
01/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.43700	1.66500	15.86639	0.00000	0.0000	0
01/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.33300	0.25500	23.42342	0.00000	0.0000	0
01/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.40500	1.62800	15.87189	0.00000	0.0000	0
01/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.35100	0.26800	23.64672	0.00000	0.0000	0
01/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.47000	1.70300	15.85034	0.00000	0.0000	0
01/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.31600	0.24300	23.10127	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10140	0.10410	2.66272	0.10400	0.1040	5,415
01/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02142	0.02411	12.55836	0.00000	0.0000	0
01/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
01/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01166	0.01419	21.69811	0.00000	0.0000	0
01/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00026	0.00009	65.38462	0.00000	0.0000	0
01/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03140	0.03410	8.59873	0.00000	0.0000	0
01/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10280	0.10560	2.72374	0.00000	0.0000	6
01/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01388	0.01632	17.57925	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00108	0.00072	33.33333	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00744	0.00906	21.77419	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00464	0.00346	25.43103	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02293	0.02568	11.99302	0.00000	0.0000	0
01/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00013	0.00008	38.46154	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19			Foreign Exchange Future	11.04370	11.13230	0.80227	11.20680	11.1010	23,373
01/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.25200	1.33900	6.94888	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.20300	1.29000	7.23192	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.30200	1.38900	6.68203	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.05800	1.14200	7.93951	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.49900	1.58700	5.87058	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.74700	1.83500	5.03721	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.64800	1.73600	5.33981	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.11700	0.13200	12.82051	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.82300	0.75000	8.86999	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.10500	1.19100	7.78281	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.14100	0.16000	13.47518	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.69700	0.62800	9.89957	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.54900	1.63600	5.61653	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	8,220
01/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.31900	0.36200	13.47962	0.00000	0.0000	8,220
01/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.27500	0.23000	16.36364	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.83000	0.90700	9.27711	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.03600	0.02500	30.55556	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.13200	0.15000	13.63636	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73800	0.66800	9.48509	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.74300	0.81800	10.09421	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.01100	1.09300	8.11078	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.45000	1.53700	6.00000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.24200	0.27300	12.80992	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.39800	0.34100	14.32161	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.91900	0.99900	8.70511	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.96500	1.04600	8.39378	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	2,740
01/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.78600	0.86200	9.66921	0.00000	0.0000	2,740
01/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.34300	0.38800	13.11953	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.24900	0.20600	17.26908	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.95300	0.87800	7.86988	0.00000	0.0000	0
01/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.17710	11.27030	0.83385	0.00000	0.0000	9,991
01/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.19500	1.27400	6.61088	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11800	0.10400	11.86441	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.15600	1.23200	6.57439	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12900	0.11200	13.17829	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.23500	1.31700	6.63968	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10800	0.09700	10.18519	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.14800	2.23800	4.18994	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.07900	1.15300	6.85820	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15200	0.13300	12.50000	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.45100	1.53600	5.85803	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.07400	0.06600	10.81081	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.19600	2.28600	4.09836	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.36400	1.44700	6.08504	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.83200	0.89800	7.93269	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.25500	0.22800	10.58824	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.74600	0.80300	7.64075	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.31900	0.28300	11.28527	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.04100	1.11500	7.10855	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16400	0.14500	11.58537	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.57800	0.62300	7.78547	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.50100	0.45300	9.58084	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.43500	0.46800	7.58621	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.75800	0.69800	7.91557	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.66900	0.72000	7.62332	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.39200	0.35000	10.71429	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.36600	0.39300	7.37705	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.93900	0.87300	7.02875	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.64500	0.69500	7.75194	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.41800	0.37500	10.28708	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.67700	1.76400	5.18784	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.50000	0.53900	7.80000	0.00000	0.0000	0
01/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.62300	0.56900	8.66774	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.30570	11.40200	0.85178	11.37400	11.3740	14,109
01/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.18500	1.25500	5.90717	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.27900	0.25300	9.31900	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.15200	1.22100	5.98958	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.29600	0.26900	9.12162	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.21900	1.28900	5.74241	0.00000	0.0000	0
01/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26300	0.23700	9.88593	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.43160	11.53020	0.86252	0.00000	0.0000	250
01/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.15200	1.21800	5.72917	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.44600	0.41300	7.39910	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.16000	1.18700	2.32759	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.50400	0.43200	14.28571	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.18300	1.25000	5.66357	0.00000	0.0000	0
01/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.42700	0.39500	7.49415	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.32070	8.36570	0.54082	8.36850	8.3685	12,460
01/11/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.67200	1.71700	2.69139	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.62300	1.66800	2.77264	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.72200	1.76700	2.61324	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.84100	0.88200	4.87515	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	1.03200	1.07400	4.06977	0.00000	0.0000	0
01/11/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.33800	8.38580	0.57328	0.00000	0.0000	22,701
01/11/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.14500	1.18600	3.58079	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.10200	1.14200	3.62976	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.18900	1.23100	3.53238	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	1.01700	1.05600	3.83481	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07900	0.07000	11.39241	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.41600	1.46100	3.17797	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
01/11/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.74400	0.77500	4.16667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15600	0.13900	10.89744	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.97600	1.01300	3.79098	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.37000	1.41400	3.21168	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.14500	2.19200	2.19114	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.64000	0.66800	4.37500	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.20200	0.18200	9.90099	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.35870	8.40940	0.60655	8.40000	8.4000	6,159
01/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.91400	0.95000	3.93873	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20500	0.19100	6.82927	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.88000	0.91500	3.97727	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22100	0.20600	6.78733	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.95000	0.98600	3.78947	0.00000	0.0000	0
01/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19100	0.17700	7.32984	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.30600	9.31830	0.13217	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.39600	2.40800	0.50083	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39000	0.39000	0.00000	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.35500	2.36800	0.55202	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39900	0.40000	0.25063	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.43600	2.44900	0.53366	0.00000	0.0000	0
01/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38000	0.38100	0.26316	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.91340	8.00970	1.21692	0.00000	0.0000	15
01/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.67800	0.77300	14.01180	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.63200	0.72600	14.87342	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.72500	0.82000	13.10345	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.34900	0.42800	22.63610	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.08600	0.06800	20.93023	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.11600	1.21300	8.69176	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.38400	0.46600	21.35417	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.07100	0.05600	21.12676	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.06600	1.16300	9.09944	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.54400	0.63500	16.72794	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.01700	1.11400	9.53786	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.50100	0.59100	17.96407	0.00000	0.0000	0
01/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.99630	8.09480	1.23182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.58300	0.66800	14.57976	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.13700	0.12300	10.21898	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.54800	0.63200	15.32847	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.15200	0.13700	9.86842	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.61900	0.70500	13.89338	0.00000	0.0000	0
01/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.12300	0.11000	10.56911	0.00000	0.0000	0
01/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.06910	0.10050	45.44139	0.00000	0.0000	12,659
01/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.07150	0.11030	54.26573	0.00000	0.0000	18,519
01/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.21520	0.16780	22.02602	0.00000	0.0000	12,423
01/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.33650	0.43210	28.41010	0.00000	0.0000	100,000
01/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.17200	0.11290	34.36047	0.00000	0.0000	100,000
01/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.24310	0.19240	20.85561	0.00000	0.0000	12,346
01/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.07250	0.10860	49.79310	0.00000	0.0000	18,750
01/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.07150	9.14060	0.76173	0.00000	0.0000	25
01/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.79800	0.86600	8.52130	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.75500	0.82200	8.87417	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.84300	0.91100	8.06643	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.02200	0.02000	9.09091	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.63100	0.69700	10.45959	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.93400	1.00700	7.81585	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.17900	1.25000	6.02205	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.59300	0.65700	10.79258	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.07200	0.06600	8.33333	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.37100	0.42300	14.01617	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.20000	0.18200	9.00000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.18500	0.21600	16.75676	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.51400	0.47500	7.58755	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.26100	0.30200	15.70881	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.34000	0.31100	8.52941	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.67100	0.73700	9.83607	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.05000	0.04600	8.00000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.08100	1.15200	6.56799	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.32700	1.39700	5.27506	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.42600	0.48200	13.14554	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.15500	0.14100	9.03226	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.42600	1.49600	4.90884	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.48800	0.54600	11.88525	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.34600	0.39600	14.45087	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.22500	0.20500	8.88889	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.55600	0.61900	11.33094	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.17200	0.20200	17.44186	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.55100	0.51100	7.25953	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.24300	0.28300	16.46091	0.00000	0.0000	0
01/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.37200	0.34200	8.06452	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.20370	9.27660	0.79207	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.81700	0.88100	7.83354	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21300	0.20400	4.22535	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.78500	0.84800	8.02548	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.23100	0.22100	4.32900	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.85000	0.91400	7.52941	0.00000	0.0000	0
01/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19600	0.18700	4.59184	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.09860	1.10180	0.29128	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
01/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.11250	1.11570	0.28764	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
01/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,019.33000	16,344.55000	2.03017	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.24280	1.28100	3.07370	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.14590	0.18280	25.29130	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00310	0.00180	41.93548	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.10030	0.13550	35.09472	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00750	0.00450	40.00000	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.19400	0.23160	19.38144	0.00000	0.0000	0
01/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00120	0.00060	50.00000	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.25930	1.29740	3.02549	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10000	0.12900	29.00000	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04070	0.03160	22.35872	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07550	0.09900	31.12583	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.06620	0.05160	22.05438	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13230	0.16480	24.56538	0.00000	0.0000	0
01/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02300	0.01740	24.34783	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
Future Open Interest										709,198
Option Open Interest										300,551
Total										1,009,749