



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/11/2011

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
02/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.14250	8.02820	1.40375	8.29000	8.0167	255,245
02/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.81900	0.71000	13.30891	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.77500	0.66700	13.93548	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	1,000
02/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.86500	0.75300	12.94798	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	3,780
02/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.39600	1.28200	8.16619	0.00000	0.0000	6,425
02/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.21200	0.25700	21.22642	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.35400	0.28500	19.49153	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.15200	1.03700	9.98264	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	800
02/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.91200	0.79800	12.50000	0.00000	0.0000	5,560
02/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.99300	1.87900	5.72002	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
02/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.04800	0.05800	20.83333	0.00000	0.0000	12,000
02/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.69000	0.58600	15.07246	0.00000	0.0000	11,280
02/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.69400	1.58000	6.72963	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.74400	1.62900	6.59404	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.89300	1.77900	6.02219	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.33000	0.26400	20.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.23800	0.28600	20.16807	0.00000	0.0000	10,750
02/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.19300	2.07900	5.19836	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.73200	0.62600	14.48087	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.44600	1.33200	7.88382	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,340
02/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.34700	1.23300	8.46325	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
02/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.40700	0.33000	18.91892	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.16500	0.20200	22.42424	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.53500	0.44200	17.38318	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.09300	0.11400	22.58065	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.29800	1.18400	8.78274	0.00000	0.0000	560
02/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.84300	1.72900	6.18557	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.79400	1.67900	6.41026	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.14300	2.02900	5.31965	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.46700	0.38300	17.98715	0.00000	0.0000	1,000
02/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.12500	0.15500	24.00000	0.00000	0.0000	5,128
02/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.61000	0.51000	16.39344	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.06800	0.08200	20.58824	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.54500	1.43100	7.37864	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	5,000
02/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.29300	2.17800	5.01526	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.43600	0.35600	18.34862	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.14400	0.17800	23.61111	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.95900	0.84500	11.88738	0.00000	0.0000	12,300
02/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.59500	1.48000	7.21003	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	560
02/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.21600	0.17200	20.37037	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.42400	0.49400	16.50943	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.26600	0.21300	19.92481	0.00000	0.0000	560
02/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.32400	0.38500	18.82716	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.04300	1.92900	5.58003	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.00700	0.89300	11.32075	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.24900	1.13500	9.12730	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.05500	0.94100	10.80569	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	1,000
02/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.49500	1.38100	7.62542	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.94300	1.82900	5.86722	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.23200	0.18400	20.68966	0.00000	0.0000	400
02/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.39000	0.45600	16.92308	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
02/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.64400	1.53000	6.93431	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.20000	1.08600	9.50000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.57200	0.47400	17.13287	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.08000	0.09600	20.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.20100	0.16000	20.39801	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.45900	0.53200	15.90414	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.24800	0.19800	20.16129	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.35600	0.42000	17.97753	0.00000	0.0000	100
02/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.49900	0.41100	17.63527	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.10700	0.13300	24.29907	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.10300	0.98900	10.33545	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.30700	0.24600	19.86971	0.00000	0.0000	11,340
02/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.26500	0.31800	20.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.09300	1.97900	5.44673	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.38000	0.30700	19.21053	0.00000	0.0000	12,579
02/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.18800	0.22900	21.80851	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.64900	0.54700	15.71649	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.05700	0.06900	21.05263	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.28600	0.22800	20.27972	0.00000	0.0000	100
02/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.29400	0.35000	19.04762	0.00000	0.0000	400
02/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.12600	0.10200	19.04762	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.73400	0.82400	12.26158	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.77600	0.86800	11.85567	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.11800	0.09600	18.64407	0.00000	0.0000	10,750
02/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.81900	2.93000	3.93757	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.76000	3.87300	3.00532	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.65200	0.73700	13.03681	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.14400	0.11500	20.13889	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.53300	0.61200	14.82176	0.00000	0.0000	0
02/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.17500	0.14000	20.00000	0.00000	0.0000	12,500
02/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.24300	8.12680	1.40968	8.21090	8.1285	44,780
02/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.26100	1.15300	8.56463	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.21800	1.11000	8.86700	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.06100	0.06900	13.11475	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.30600	1.19700	8.34609	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.04900	0.05600	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.29300	1.18400	8.43001	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.05000	0.05700	14.00000	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
02/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.16300	1.05600	9.20034	0.00000	0.0000	30,100
02/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.07000	0.07900	12.85714	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.07800	0.97400	9.64750	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.08500	0.09700	14.11765	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.47400	1.36300	7.53053	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.12000	1.01500	9.37500	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.07700	0.08800	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.52100	1.40900	7.36358	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.84800	0.75900	10.49528	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.15500	0.18200	17.41935	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.61100	0.54500	10.80196	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.31800	0.36800	15.72327	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.95700	0.85900	10.24033	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.11400	0.13200	15.78947	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.46500	0.41300	11.18280	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.52200	0.58600	12.26054	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.56700	1.45500	7.14742	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	10,000
02/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.44700	0.39700	11.18568	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.55400	0.62000	11.91336	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.42800	1.31700	7.77311	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.58800	0.52400	10.88435	0.00000	0.0000	5,000
02/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.34500	0.39700	15.07246	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.20600	1.09800	8.95522	0.00000	0.0000	10,000
02/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.06300	0.07100	12.69841	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.61400	1.50100	7.00124	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91800	0.82500	10.13072	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.12500	0.14800	18.40000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.50300	0.44700	11.13320	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.46000	0.52000	13.04348	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.66200	0.59100	10.72508	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.26900	0.31400	16.72862	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.24900	1.14100	8.64692	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.05600	0.06400	14.28571	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.66200	1.54800	6.85921	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.69000	0.61500	10.86957	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.24700	0.28800	16.59919	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.56500	0.50400	10.79646	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.37200	0.42700	14.78495	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.63600	0.56700	10.84906	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
02/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.29300	0.34000	16.04096	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.52200	0.46600	10.72797	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.42900	0.48900	13.98601	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.99700	0.89500	10.23069	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.10400	0.11800	13.46154	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.03700	0.93400	9.93250	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.09400	0.10700	13.82979	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.38300	1.27300	7.95372	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.04000	0.04600	15.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.75000	0.66900	10.80000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.20700	0.24200	16.90821	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.54300	0.48400	10.86556	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.40000	0.45700	14.25000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.88200	0.79200	10.20408	0.00000	0.0000	5,000
02/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.13900	0.16500	18.70504	0.00000	0.0000	2,420
02/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.85500	1.74000	6.19946	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.10000	1.98400	5.52381	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.81400	0.72800	10.56511	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.17100	0.20100	17.54386	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.48400	0.43000	11.15702	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.49100	0.55300	12.62729	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.05100	1.93500	5.65578	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.33800	1.22800	8.22123	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.71900	0.64000	10.98748	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.22600	0.26300	16.37168	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.43000	0.38200	11.16279	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.58700	0.65500	11.58433	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.80700	1.69100	6.41948	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.78200	0.69800	10.74169	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.18900	0.22100	16.93122	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.71000	1.59600	6.66667	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.75800	1.64300	6.54152	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	2,420
02/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.90400	1.78900	6.03992	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.14900	2.03400	5.35133	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.41300	0.36800	10.89588	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.62000	0.69100	11.45161	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
02/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.39800	0.35400	11.05528	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.65500	0.72700	10.99237	0.00000	0.0000	0
02/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.31700	0.28300	10.72555	0.00000	0.0000	3
02/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.87400	0.95600	9.38215	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.33740	8.21950	1.41411	8.28340	8.2420	22,056
02/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.22600	1.12500	8.23817	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.13900	0.15600	12.23022	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.18700	1.08800	8.34035	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.15000	0.16900	12.66667	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.26500	1.16300	8.06324	0.00000	0.0000	0
02/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.12800	0.14400	12.50000	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.42970	8.31040	1.41523	0.00000	0.0000	979
02/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.39900	1.29800	7.21944	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.16900	0.18800	11.24260	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.36200	1.26200	7.34214	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.18200	0.20200	10.98901	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.43600	1.33400	7.10306	0.00000	0.0000	16,000
02/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.15600	0.17400	11.53846	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.19500	0.21700	11.28205	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.32500	1.22700	7.39623	0.00000	0.0000	37,000
02/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.21800	1.29700	6.48604	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.54800	0.50700	7.48175	0.00000	0.0000	360
02/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.96400	0.89200	7.46888	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.43400	0.48200	11.05991	0.00000	0.0000	360
02/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.69100	0.63700	7.81476	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.86100	0.92700	7.66551	0.00000	0.0000	4,000
02/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.29500	1.37500	6.17761	0.00000	0.0000	0
02/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.52500	0.48500	7.61905	0.00000	0.0000	4,000
02/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.51610	8.39610	1.40910	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.20400	1.12500	6.56146	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.38800	0.42900	10.56701	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.17800	1.10100	6.53650	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.41200	0.45500	10.43689	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.23000	1.15000	6.50407	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.36400	0.40400	10.98901	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.54400	0.59500	9.37500	0.00000	0.0000	540
02/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.06000	0.99100	6.50943	0.00000	0.0000	300
02/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.26500	1.33700	5.69170	0.00000	0.0000	0
02/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.68100	0.63300	7.04846	0.00000	0.0000	540
02/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.60400	8.48380	1.39702	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.22000	1.15300	5.49180	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.56600	0.61900	9.36396	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.19900	1.13300	5.50459	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.59500	0.64900	9.07563	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.24200	1.17300	5.55556	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
02/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.53800	0.58900	9.47955	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.30900	1.37800	5.27120	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.81300	0.76200	6.27306	0.00000	0.0000	180
02/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.15700	1.09500	5.35869	0.00000	0.0000	0
02/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.65300	0.71100	8.88208	0.00000	0.0000	180
02/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.38890	9.26750	1.29302	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.97700	1.91200	3.28781	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.08800	1.14500	5.23897	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.95800	1.89300	3.31971	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.11900	1.17600	5.09383	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.99700	1.93200	3.25488	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.05800	1.11500	5.38752	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.78000	0.83400	6.92308	0.00000	0.0000	0
02/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.16900	2.10100	3.13509	0.00000	0.0000	200
02/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.41290	10.30050	1.07943	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.63100	2.56900	2.35652	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.41800	1.46900	3.59661	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.61400	2.55200	2.37184	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45100	1.50200	3.51482	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.64800	2.58600	2.34139	0.00000	0.0000	0
02/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38500	1.43600	3.68231	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.14250	8.02820	1.40375	8.11910	8.0360	414
02/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.15151	1.03726	9.92175	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00901	0.00906	0.55494	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.10305	0.98883	10.35492	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01055	0.01063	0.75829	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.20017	1.08591	9.52032	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00767	0.00771	0.52151	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.24300	8.12680	1.40968	8.22060	8.1860	297
02/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.84765	0.75920	10.43473	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.15465	0.18240	17.94374	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.81407	0.72792	10.58263	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.17107	0.20112	17.56591	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.88224	0.79156	10.27838	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.13924	0.16476	18.32807	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.45957	0.52060	13.27981	0.00000	0.0000	0
02/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.50257	0.44740	10.97758	0.00000	0.0000	80
02/11/2011	£ / R 2011/12/19			Foreign Exchange Future	12.97420	12.85220	0.94033	0.00000	0.0000	14,055
02/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.34700	1.23400	8.38901	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.02300	0.03200	39.13043	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.30000	1.18900	8.53846	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.02600	0.03700	42.30769	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.39600	1.28000	8.30946	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.84500	0.76300	9.70414	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
02/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.07100	0.11100	56.33803	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.68800	1.57000	6.99052	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.11300	1.01100	9.16442	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.03900	0.05900	51.28205	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.25300	1.14300	8.77893	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.02900	0.04100	41.37931	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.47900	2.35900	4.84066	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.28000	2.16000	5.26316	0.00000	0.0000	0
02/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19			Foreign Exchange Future	13.12250	12.99760	0.95180	0.00000	0.0000	3,918
02/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.76300	1.65800	5.95576	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.09100	0.11000	20.87912	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.71800	1.61500	5.99534	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.09600	0.11700	21.87500	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.80900	1.70300	5.85959	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.08700	0.10500	20.68966	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.67300	1.57100	6.09683	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.10100	0.12300	21.78218	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.37500	1.29200	6.03636	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.15300	0.19400	26.79739	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.17900	2.06500	5.23176	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.05700	0.06700	17.54386	0.00000	0.0000	768
02/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.45200	1.36600	5.92287	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.13000	0.16800	29.23077	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.09200	1.02400	6.22711	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.27000	0.32600	20.74074	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.85400	1.74700	5.77131	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.08200	0.09900	20.73171	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.27400	2.15800	5.10114	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.05200	0.06000	15.38462	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.54000	1.44200	6.36364	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.11800	0.14400	22.03390	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.08600	1.97300	5.41707	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.06400	0.07500	17.18750	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.30000	1.22100	6.07692	0.00000	0.0000	0
02/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.17800	0.22300	25.28090	0.00000	0.0000	768
02/11/2011	£ / R 2012/06/18			Foreign Exchange Future	13.26020	13.13250	0.96303	0.00000	0.0000	2,847
02/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.66500	1.57100	5.64565	0.00000	0.0000	0
02/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.25500	0.28900	13.33333	0.00000	0.0000	0
02/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.62800	1.53700	5.58968	0.00000	0.0000	0
02/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.26800	0.30500	13.80597	0.00000	0.0000	0
02/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.70300	1.60700	5.63711	0.00000	0.0000	0
02/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.24300	0.27500	13.16872	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
02/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10410	0.10300	1.05668	0.00000	0.0000	5,415
02/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02411	0.02301	4.56242	0.00000	0.0000	0
02/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
02/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01419	0.01311	7.61099	0.00000	0.0000	0
02/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00009	0.00011	22.22222	0.00000	0.0000	0
02/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03410	0.03300	3.22581	0.00000	0.0000	0
02/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10560	0.10450	1.04167	0.00000	0.0000	6
02/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01632	0.01528	6.37255	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00072	0.00078	8.33333	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00906	0.00829	8.49890	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00346	0.00379	9.53757	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02568	0.02458	4.28349	0.00000	0.0000	0
02/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19			Foreign Exchange Future	11.13230	11.07670	0.49945	11.09000	11.0800	22,827
02/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.33900	1.28500	4.03286	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.29000	1.23600	4.18605	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.38900	1.33400	3.95968	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.14200	1.09100	4.46585	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.58700	1.53200	3.46566	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.83500	1.78000	2.99728	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.73600	1.68100	3.16820	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.13200	0.13300	0.75758	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.75000	0.80600	7.46667	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.19100	1.13800	4.45004	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.16000	0.15900	0.62500	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62800	0.68200	8.59873	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.63600	1.58200	3.30073	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	8,220
02/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.36200	0.34900	3.59116	0.00000	0.0000	8,220
02/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.23000	0.27200	18.26087	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.90700	0.86300	4.85116	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.15000	0.15000	0.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.66800	0.72300	8.23353	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.81800	0.77700	5.01222	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.03600	0.05000	38.88889	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
02/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.09300	1.04400	4.48307	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.53700	1.48300	3.51334	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.27300	0.26800	1.83150	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.34100	0.39100	14.66276	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.99900	0.95200	4.70470	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.01700	0.02500	47.05882	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.04600	0.99700	4.68451	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.01400	0.02000	42.85714	0.00000	0.0000	2,740
02/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.03000	0.04200	40.00000	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.86200	0.81900	4.98840	0.00000	0.0000	2,740
02/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.38800	0.37400	3.60825	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.20600	0.24700	19.90291	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.87800	0.93400	6.37813	0.00000	0.0000	0
02/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.11000	0.11100	0.90909	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.27030	11.21290	0.50930	11.26150	11.2615	9,991
02/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.27400	1.23400	3.13972	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.10400	0.12100	16.34615	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.23200	1.19500	3.00325	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11200	0.13200	17.85714	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.31700	1.27600	3.11314	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09700	0.11300	16.49485	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.23800	2.18400	2.41287	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.15300	1.11900	2.94883	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13300	0.15600	17.29323	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.53600	1.49000	2.99479	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.06600	0.07700	16.66667	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.28600	2.23200	2.36220	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.44700	1.40300	3.04077	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.07700	0.09000	16.88312	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.89800	0.87400	2.67261	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.22800	0.26100	14.47368	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.80300	0.78600	2.11706	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.28300	0.32300	14.13428	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.11500	1.08100	3.04933	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.14500	0.16800	15.86207	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.62300	0.61500	1.28411	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.45300	0.50200	10.81678	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46800	0.46700	0.21368	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.69800	0.75400	8.02292	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.72000	0.70800	1.66667	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.35000	0.39500	12.85714	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
02/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.39300	0.39500	0.50891	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.87300	0.93200	6.75830	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.69500	0.68300	1.72662	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.37500	0.42000	12.00000	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.76400	1.71400	2.83447	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.53900	0.53500	0.74212	0.00000	0.0000	0
02/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.56900	0.62200	9.31459	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.40200	11.34260	0.52096	0.00000	0.0000	14,109
02/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.25500	1.23000	1.99203	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.25300	0.28700	13.43874	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.22100	1.19700	1.96560	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26900	0.30400	13.01115	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.28900	1.26300	2.01707	0.00000	0.0000	0
02/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.23700	0.27000	13.92405	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.53020	11.46890	0.53165	0.00000	0.0000	250
02/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.21800	1.21300	0.41051	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.41300	0.47000	13.80145	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.18700	1.18300	0.33698	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.43200	0.49000	13.42593	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.25000	1.24400	0.48000	0.00000	0.0000	0
02/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.39500	0.45100	14.17722	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.36570	8.29660	0.82599	0.00000	0.0000	12,460
02/11/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.71700	1.64800	4.01864	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.66800	1.59900	4.13669	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.76700	1.69800	3.90492	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.88200	0.81700	7.36961	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	1.07400	1.00700	6.23836	0.00000	0.0000	0
02/11/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.38580	8.31550	0.83832	0.00000	0.0000	22,701
02/11/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.18600	1.12200	5.39629	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.14200	1.07800	5.60420	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.23100	1.16600	5.28026	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	1.05600	0.99300	5.96591	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07000	0.07800	11.42857	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.46100	1.39300	4.65435	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/11/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.77500	0.72000	7.09677	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
02/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.13900	0.15500	11.51079	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.01300	0.95100	6.12043	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.07700	0.08600	11.68831	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.41400	1.34700	4.73833	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.19200	2.12200	3.19343	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.66800	0.61600	7.78443	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.18200	0.20100	10.43956	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.40940	8.33770	0.85262	0.00000	0.0000	6,159
02/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.95000	0.89500	5.78947	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.19100	0.20700	8.37696	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.91500	0.86100	5.90164	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.20600	0.22300	8.25243	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.98600	0.93000	5.67951	0.00000	0.0000	0
02/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.17700	0.19200	8.47458	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.31830	9.27250	0.49151	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.40800	2.36600	1.74419	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39000	0.39400	1.02564	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.36800	2.32600	1.77365	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40000	0.40400	1.00000	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.44900	2.40700	1.71499	0.00000	0.0000	0
02/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38100	0.38500	1.04987	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.00970	7.92480	1.05996	0.00000	0.0000	15
02/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.77300	0.68800	10.99612	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.72600	0.64200	11.57025	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.82000	0.73500	10.36585	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.42800	0.35700	16.58879	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.06800	0.08200	20.58824	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.21300	1.12700	7.08986	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.46600	0.39200	15.87983	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.05600	0.06700	19.64286	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.16300	1.07800	7.30868	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.63500	0.55300	12.91339	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.11400	1.02800	7.71993	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.59100	0.51000	13.70558	0.00000	0.0000	0
02/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.09480	8.00770	1.07600	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
02/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.66800	0.59400	11.07784	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.12300	0.13600	10.56911	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.63200	0.55900	11.55063	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.13700	0.15100	10.21898	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.70500	0.63000	10.63830	0.00000	0.0000	0
02/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.11000	0.12200	10.90909	0.00000	0.0000	0
02/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.10050	0.08740	13.03483	0.00000	0.0000	12,659
02/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.11030	0.09230	16.31913	0.00000	0.0000	18,519
02/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.16780	0.19130	14.00477	0.00000	0.0000	12,423
02/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.43210	0.38980	9.78940	0.00000	0.0000	100,000
02/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11290	0.14120	25.06643	0.00000	0.0000	100,000
02/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.19240	0.21830	13.46154	0.00000	0.0000	12,346
02/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.10860	0.09180	15.46961	0.00000	0.0000	18,750
02/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.14060	9.12070	0.21771	0.00000	0.0000	25
02/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.86600	0.84900	1.96305	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.82200	0.80500	2.06813	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.91100	0.89300	1.97585	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.69700	0.68100	2.29555	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.00700	0.98600	2.08540	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.25000	1.23000	1.60000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.65700	0.64200	2.28311	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.42300	0.41500	1.89125	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.18200	0.19400	6.59341	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.21600	0.21500	0.46296	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.47500	0.49400	4.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.30200	0.29900	0.99338	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.31100	0.32800	5.46624	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.73700	0.72100	2.17096	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.15200	1.13200	1.73611	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.39700	1.37700	1.43164	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.48200	0.47200	2.07469	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.14100	0.15100	7.09220	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.49600	1.47600	1.33690	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.54600	0.53500	2.01465	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
02/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.10500	0.11400	8.57143	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.39600	0.38900	1.76768	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.20500	0.21800	6.34146	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.61900	0.60500	2.26171	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.07800	0.08400	7.69231	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.20200	0.20200	0.00000	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.51100	0.53100	3.91389	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.28300	0.28000	1.06007	0.00000	0.0000	0
02/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.34200	0.35900	4.97076	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.27660	9.25410	0.24255	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.88100	0.86200	2.15664	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20400	0.20800	1.96078	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.84800	0.83000	2.12264	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22100	0.22600	2.26244	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.91400	0.89500	2.07877	0.00000	0.0000	0
02/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18700	0.19100	2.13904	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.10180	1.09470	0.64440	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00100	0.00800	700.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
02/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.11570	1.10840	0.65430	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00900	0.00200	77.77778	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00100	0.00800	700.00000	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
02/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,344.55000	16,188.70000	0.95353	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.28100	1.26300	1.40515	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.18280	0.16530	9.57330	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00180	0.00230	27.77778	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.13550	0.11840	12.61993	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00450	0.00540	20.00000	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.23160	0.21390	7.64249	0.00000	0.0000	0
02/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00060	0.00090	50.00000	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29740	1.27910	1.41051	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12900	0.11520	10.69767	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03160	0.03610	14.24051	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.09900	0.08770	11.41414	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05160	0.05860	13.56589	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16480	0.14890	9.64806	0.00000	0.0000	0
02/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01740	0.01980	13.79310	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
<b>Future Open Interest</b>										<b>713,246</b>
<b>Option Open Interest</b>										<b>300,551</b>
<b>Total</b>										<b>1,013,797</b>