



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/12/2011

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
02/12/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.10960	8.01580	1.15665	8.45500	7.9950	220,276
02/12/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.76400	0.67200	12.04188	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.71500	0.62300	12.86713	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	1,000
02/12/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.81300	0.72000	11.43911	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	3,780
02/12/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.36000	1.26600	6.91176	0.00000	0.0000	500
02/12/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.11200	0.14600	30.35714	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.22200	0.16200	27.02703	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.11100	1.01700	8.46085	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	800
02/12/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.86200	0.76900	10.78886	0.00000	0.0000	5,560
02/12/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.96000	1.86600	4.79592	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
02/12/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	12,000
02/12/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.61900	0.52700	14.86268	0.00000	0.0000	11,280
02/12/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.66000	1.56600	5.66265	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.71000	1.61600	5.49708	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.86000	1.76600	5.05376	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.19500	0.14100	27.69231	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.13500	0.17500	29.62963	0.00000	0.0000	10,750
02/12/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.16000	2.06600	4.35185	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.66700	0.57500	13.79310	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.41000	1.31600	6.66667	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
02/12/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.31000	1.21600	7.17557	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
02/12/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.28300	0.21400	24.38163	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.07300	0.09800	34.24658	0.00000	0.0000	560
02/12/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.43500	0.35200	19.08046	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.26000	1.16600	7.46032	0.00000	0.0000	560
02/12/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.81000	1.71600	5.19337	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.76000	1.66600	5.34091	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.11000	2.01600	4.45498	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.35500	0.27800	21.69014	0.00000	0.0000	1,000
02/12/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.04500	0.06200	37.77778	0.00000	0.0000	12,688
02/12/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.52500	0.43400	17.33333	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.51000	1.41600	6.22517	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
02/12/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.26000	2.16600	4.15929	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.31800	0.24500	22.95597	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.05800	0.07900	36.20690	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.91200	0.81900	10.19737	0.00000	0.0000	12,300
02/12/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.56000	1.46600	6.02564	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
02/12/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.08900	0.06100	31.46067	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.32900	0.39500	20.06079	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.13200	0.09300	29.54545	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.22200	0.27700	24.77477	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.01000	1.91600	4.67662	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.96100	0.86800	9.67742	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.21000	1.11700	7.68595	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.01100	0.91800	9.19881	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	1,000
02/12/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.46000	1.36600	6.43836	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.91000	1.81600	4.92147	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.10100	0.07000	30.69307	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.29100	0.35400	21.64948	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
02/12/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.61000	1.51600	5.83851	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.16100	1.06700	8.09647	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.48000	0.39200	18.33333	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.07800	0.05300	32.05128	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.36800	0.43700	18.75000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.11500	0.08100	29.56522	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.25500	0.31500	23.52941	0.00000	0.0000	100
02/12/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.39400	0.31300	20.55838	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.03400	0.04700	38.23529	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.06100	0.96700	8.85957	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.17000	0.12300	27.64706	0.00000	0.0000	11,340
02/12/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.16000	0.20700	29.37500	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.06000	1.96600	4.56311	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.25100	0.18700	25.49801	0.00000	0.0000	12,579
02/12/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.09100	0.12100	32.96703	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.57200	0.48100	15.90909	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.15000	0.10700	28.66667	0.00000	0.0000	1,620
02/12/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.19000	0.24100	26.84211	0.00000	0.0000	400
02/12/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.67200	0.75600	12.50000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.71900	0.80400	11.82197	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	19,273
02/12/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.84000	2.93400	3.30986	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.79000	3.88400	2.48021	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.58100	0.66200	13.94148	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.04100	0.02800	31.70732	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.45000	0.52500	16.66667	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.06000	0.04100	31.66667	0.00000	0.0000	26,550
02/12/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.90800	0.99500	9.58150	0.00000	0.0000	0
02/12/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	8,333
02/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.21530	8.11970	1.16368	8.23000	8.1100	45,910
02/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.21300	1.12200	7.50206	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.16800	1.07800	7.70548	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.25900	1.16700	7.30739	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.24600	1.15500	7.30337	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03100	0.03500	12.90323	0.00000	0.0000	1,000
02/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.11100	1.02200	8.01080	0.00000	0.0000	30,100
02/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.02400	0.93600	8.59375	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.43300	1.33900	6.55967	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.06800	0.97900	8.33333	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.48000	1.38700	6.28378	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.78700	0.71100	9.65693	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.12200	0.14100	15.57377	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.54100	0.48600	10.16636	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.27600	0.31600	14.49275	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.89900	0.81800	9.01001	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08400	0.09800	16.66667	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.39200	0.34900	10.96939	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.47700	0.52900	10.90147	0.00000	0.0000	200
02/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.52800	1.43400	6.15183	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	10,000
02/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.37400	0.33300	10.96257	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.50900	0.56300	10.60904	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.38500	1.29300	6.64260	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.51700	0.46300	10.44487	0.00000	0.0000	5,000
02/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.30200	0.34300	13.57616	0.00000	0.0000	7,051
02/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.15600	1.06600	7.78547	0.00000	0.0000	10,000
02/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.04100	0.04600	12.19512	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.57600	1.48200	5.96447	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86100	0.78100	9.29152	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.09600	0.11100	15.62500	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.43000	0.38300	10.93023	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.41500	0.46300	11.56627	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.59400	0.53400	10.10101	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.22900	0.26400	15.28384	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.20100	1.11000	7.57702	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.62400	1.53000	5.78818	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.62200	0.56000	9.96785	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.20700	0.24000	15.94203	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.49400	0.44200	10.52632	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
02/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.32900	0.37200	13.06991	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56700	0.50900	10.22928	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.25200	0.28900	14.68254	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.45000	0.40200	10.66667	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.38500	0.43200	12.20779	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.94000	0.85600	8.93617	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.07500	0.08600	14.66667	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.98200	0.89500	8.85947	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.33900	1.24600	6.94548	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.68400	0.61500	10.08772	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.16900	0.19500	15.38462	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.47100	0.42200	10.40340	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.35600	0.40200	12.92135	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.82300	0.74600	9.35601	0.00000	0.0000	5,000
02/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.10800	0.12600	16.66667	0.00000	0.0000	2,420
02/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.82200	1.72600	5.26894	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.07000	1.97400	4.63768	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.75200	0.67800	9.84043	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.13700	0.15800	15.32847	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.41100	0.36500	11.19221	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.44600	0.49500	10.98655	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.02000	1.92500	4.70297	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.29200	1.20000	7.12074	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65300	0.58700	10.10720	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.18800	0.21700	15.42553	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.35800	0.31700	11.45251	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.54300	0.59700	9.94475	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.77200	1.67700	5.36117	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.71700	0.64600	9.90237	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.15200	0.17600	15.78947	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.67300	1.57800	5.67842	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.72200	1.62700	5.51684	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	2,420
02/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.87100	1.77600	5.07750	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.12000	2.02400	4.52830	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.34200	0.30300	11.40351	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.57700	0.63300	9.70537	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.32700	0.28900	11.62080	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.61200	0.66900	9.31373	0.00000	0.0000	190
02/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.25100	0.22100	11.95219	0.00000	0.0000	3
02/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.83600	0.90100	7.77512	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.99700	1.06600	6.92076	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.21200	0.18600	12.26415	0.00000	0.0000	100
02/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.29800	0.26400	11.40940	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.68300	0.74400	8.93119	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.28600	0.25200	11.88811	0.00000	0.0000	0
02/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.72100	0.78200	8.46047	0.00000	0.0000	176
02/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.31480	8.21790	1.16539	8.29000	8.2100	22,732
02/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.18500	1.10000	7.17300	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.12000	0.13200	10.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.14600	1.06200	7.32984	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.13100	0.14400	9.92366	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.22500	1.13900	7.02041	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.11000	0.12100	10.00000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.67000	0.61700	7.91045	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.45500	0.49900	9.67033	0.00000	0.0000	132
02/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.61000	1.51700	5.77640	0.00000	0.0000	4,850
02/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.52100	0.47600	8.63724	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.70600	0.75800	7.36544	0.00000	0.0000	200
02/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.47400	0.43200	8.86076	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.80900	0.86400	6.79852	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.44500	0.40600	8.76404	0.00000	0.0000	0
02/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.88000	0.93800	6.59091	0.00000	0.0000	132
02/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.41110	8.31090	1.19128	0.00000	0.0000	1,125
02/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.36200	1.27700	6.24082	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.15100	0.16600	9.93377	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.32500	1.24000	6.41509	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.16400	0.17900	9.14634	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.40000	1.31400	6.14286	0.00000	0.0000	16,000
02/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.13900	0.15300	10.07194	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.17700	0.19400	9.60452	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.28800	1.20500	6.44410	0.00000	0.0000	37,000
02/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.19700	1.25700	5.01253	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.50800	0.46800	7.87402	0.00000	0.0000	360
02/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.92500	0.86100	6.91892	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.41400	0.45000	8.69565	0.00000	0.0000	360
02/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.65000	0.60000	7.69231	0.00000	0.0000	0
02/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.83900	0.88900	5.95948	0.00000	0.0000	4,000
02/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.27400	1.33500	4.78807	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
02/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.48500	0.44600	8.04124	0.00000	0.0000	5,500
02/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.97700	1.03100	5.52712	0.00000	0.0000	1,500
02/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.58800	0.54200	7.82313	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.50200	8.39950	1.20560	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18000	1.10700	6.18644	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.37800	0.40800	7.93651	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.15400	1.08300	6.15251	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.40200	0.43400	7.96020	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.20600	1.13300	6.05307	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.35400	0.38400	8.47458	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.53400	0.57100	6.92884	0.00000	0.0000	540
02/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.03600	0.97000	6.37066	0.00000	0.0000	300
02/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.25000	1.30700	4.56000	0.00000	0.0000	0
02/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.65200	0.60600	7.05521	0.00000	0.0000	540
02/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.58240	8.48080	1.18382	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.19400	1.13000	5.36013	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.56200	0.59900	6.58363	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.17200	1.11000	5.29010	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.59000	0.62900	6.61017	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.21600	1.15100	5.34539	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.53400	0.57000	6.74157	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.30100	1.35400	4.07379	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.78300	0.73500	6.13027	0.00000	0.0000	180
02/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.13100	1.07000	5.39346	0.00000	0.0000	0
02/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.64900	0.68900	6.16333	0.00000	0.0000	180
02/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.32660	9.23440	0.98857	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.91400	1.86400	2.61233	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.08700	1.13000	3.95584	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.89500	1.84400	2.69129	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.11800	1.16000	3.75671	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.93300	1.88300	2.58665	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.05600	1.09900	4.07197	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.78100	0.81700	4.60948	0.00000	0.0000	0
02/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.10800	2.05100	2.70398	0.00000	0.0000	200
02/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.41710	10.32490	0.88508	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.60400	2.54100	2.41935	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.38700	1.41600	2.09084	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.58700	2.52400	2.43525	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.42000	1.44900	2.04225	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.62200	2.55900	2.40275	0.00000	0.0000	0
02/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.35500	1.38400	2.14022	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.10960	8.01580	1.15665	0.00000	0.0000	200
02/12/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.11070	1.01695	8.44062	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00110	0.00115	4.54545	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.06091	0.96724	8.82921	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
02/12/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00131	0.00144	9.92366	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.16052	1.06672	8.08258	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00092	0.00092	0.00000	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.21530	8.11970	1.16368	0.00000	0.0000	627
02/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.78690	0.71131	9.60605	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.12160	0.14161	16.45559	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.75165	0.67800	9.79844	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.13635	0.15830	16.09828	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.82324	0.74577	9.41038	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.10794	0.12607	16.79637	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.41478	0.46351	11.74840	0.00000	0.0000	0
02/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.43008	0.38321	10.89797	0.00000	0.0000	80
02/12/2011	£ / R 2011/12/19			Foreign Exchange Future	12.74880	12.56170	1.46759	12.70000	12.5700	13,576
02/12/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.10600	0.92000	16.81736	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.05700	0.87100	17.59697	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.15500	0.96900	16.10390	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.58000	0.41500	28.44828	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.03100	0.05300	70.96774	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.45100	1.26500	12.81875	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.86100	0.67700	21.37050	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.00800	0.82200	18.45238	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.24900	2.06200	8.31481	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.04900	1.86200	9.12640	0.00000	0.0000	0
02/12/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.90360	12.71380	1.47091	12.86750	12.7450	2,510
02/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.51700	1.33000	12.32696	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.06300	0.06600	4.76190	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.47000	1.28800	12.38095	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.06600	0.07400	12.12121	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.56400	1.37600	12.02046	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.42400	1.24700	12.42978	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.07000	0.08300	18.57143	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.13800	0.97900	13.97188	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.13400	0.16500	23.13433	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.94300	1.75500	9.67576	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	768
02/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.21500	1.05100	13.49794	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
02/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.11100	0.13700	23.42342	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.86300	0.72700	15.75898	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.25900	0.31300	20.84942	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.61100	1.42300	11.66977	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.05700	0.05900	3.50877	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.03900	1.85100	9.22021	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.29500	1.12700	12.97297	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.09100	0.11300	24.17582	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.84800	1.65900	10.22727	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.04400	0.04500	2.27273	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.06500	0.90900	14.64789	0.00000	0.0000	0
02/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.16100	0.19500	21.11801	0.00000	0.0000	768
02/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.04730	12.85560	1.46927	12.92000	12.9200	2,853
02/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.45300	1.30800	9.97935	0.00000	0.0000	0
02/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.25600	0.30200	17.96875	0.00000	0.0000	0
02/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.41900	1.27600	10.07752	0.00000	0.0000	0
02/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.27200	0.32000	17.64706	0.00000	0.0000	0
02/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.48800	1.34100	9.87903	0.00000	0.0000	0
02/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.24100	0.28500	18.25726	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10440	0.10290	1.43678	0.00000	0.0000	5,998
02/12/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02440	0.02290	6.14754	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01441	0.01292	10.34004	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00001	0.00002	100.00000	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03440	0.03290	4.36047	0.00000	0.0000	0
02/12/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10600	0.10450	1.41509	0.10533	0.1053	25
02/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01640	0.01499	8.59756	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00040	0.00049	22.50000	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00859	0.00756	11.99069	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00259	0.00306	18.14672	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02607	0.02458	5.71538	0.00000	0.0000	0
02/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00007	0.00008	14.28571	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19			Foreign Exchange Future	10.93610	10.80070	1.23810	10.87000	10.8700	21,104
02/12/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.13800	1.00300	11.86292	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.08800	0.95300	12.40809	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.18800	1.05300	11.36364	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.94000	0.80500	14.36170	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.38700	1.25100	9.80534	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/12/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.63600	1.50100	8.25183	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.53600	1.40100	8.78906	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.82600	0.95500	15.61743	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.98900	0.85400	13.65015	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.02000	0.01000	50.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.68400	0.80900	18.27485	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.43700	1.30100	9.46416	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	8,220
02/12/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.13400	0.08100	39.55224	0.00000	0.0000	8,220
02/12/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.19800	0.28000	41.41414	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.69400	0.56100	19.16427	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.01700	0.00800	52.94118	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.73100	0.85700	17.23666	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.59700	0.47000	21.27303	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.01100	0.01900	72.72727	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.89000	0.75600	15.05618	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.33700	1.20200	10.09723	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.07300	0.04100	43.83562	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.33700	0.44000	30.56380	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.79200	0.65800	16.91919	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.84100	0.70700	15.93341	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	2,740
02/12/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.64500	0.51400	20.31008	0.00000	0.0000	2,740
02/12/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.15400	0.09500	38.31169	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.16800	0.24400	45.23810	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.97100	1.10200	13.49125	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.40	P	Foreign Exchange Future	0.00000	0.61900	100.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	11.40	C	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	11,400
02/12/2011	€ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.00000	0.34400	100.00000	0.00000	0.0000	0
02/12/2011	€ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.04300	100.00000	0.00000	0.0000	5,700
02/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	11.08600	10.94940	1.23218	11.05800	10.9525	17,784
02/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	1.08500	0.96900	10.69124	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.09900	0.12000	21.21212	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	1.04500	0.93000	11.00478	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.10900	0.13100	20.18349	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
02/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.12600	1.00900	10.39076	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09000	0.11000	22.22222	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.05100	1.91800	6.48464	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.96600	0.85500	11.49068	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13000	0.15600	20.00000	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.34500	1.21800	9.44238	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05900	0.06900	16.94915	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.10000	1.96600	6.38095	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.25500	1.13200	9.80080	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06900	0.08300	20.28986	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.71800	0.62500	12.95265	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.23200	0.27600	18.96552	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.63000	0.54500	13.49206	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.29400	0.34600	17.68707	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.92800	0.81800	11.85345	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.14200	0.16900	19.01408	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.46000	0.39200	14.78261	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.47400	0.54300	14.55696	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.32300	0.27100	16.09907	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.73700	0.82200	11.53324	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.55200	0.47200	14.49275	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.36600	0.42300	15.57377	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.26000	0.21700	16.53846	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.92400	1.01800	10.17316	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.52800	0.45000	14.77273	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.39200	0.45100	15.05102	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.57400	1.44400	8.25921	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.38500	0.32500	15.58442	0.00000	0.0000	0
02/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.59900	0.67600	12.85476	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.22530	11.08700	1.23204	0.00000	0.0000	13,749
02/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.10000	0.99700	9.36364	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.27500	0.31000	12.72727	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.06700	0.96500	9.55951	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.29200	0.32800	12.32877	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.13400	1.02900	9.25926	0.00000	0.0000	0
02/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.25900	0.29200	12.74131	0.00000	0.0000	0
02/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.35950	11.21830	1.24301	0.00000	0.0000	200
02/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.14300	1.01300	11.37358	0.00000	0.0000	0
02/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.50900	0.52000	2.16110	0.00000	0.0000	0
02/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.11300	0.98400	11.59030	0.00000	0.0000	0
02/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.52900	0.54100	2.26843	0.00000	0.0000	0
02/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.17300	1.04200	11.16795	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
02/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.48900	0.49900	2.04499	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.29080	8.20990	0.97578	8.23700	8.2370	9,642
02/12/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.64100	1.56000	4.93601	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.59100	1.51000	5.09114	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.69100	1.61000	4.79007	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.79600	0.71500	10.17588	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	0.99300	0.91200	8.15710	0.00000	0.0000	0
02/12/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.31310	8.23240	0.97076	0.00000	0.0000	21,693
02/12/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.10800	1.03300	6.76895	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06300	0.98800	7.05550	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05000	0.05600	12.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.15300	1.07700	6.59150	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97600	0.90200	7.58197	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.38500	1.30700	5.63177	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.69700	0.63100	9.46915	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.13400	0.14900	11.19403	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93300	0.86000	7.82422	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.07000	0.07800	11.42857	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.33800	1.26000	5.82960	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	2.11800	2.03700	3.82436	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.90	C	Foreign Exchange Future	0.59100	0.53000	10.32149	0.00000	0.0000	0
02/12/2011	AUS / R 2012/03/19	7.90	P	Foreign Exchange Future	0.17800	0.19800	11.23596	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18			Foreign Exchange Future	8.34800	8.26640	0.97748	0.00000	0.0000	6,113
02/12/2011	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.88600	0.82500	6.88488	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.18800	0.20900	11.17021	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.85100	0.79100	7.05053	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.20300	0.22500	10.83744	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92100	0.85900	6.73181	0.00000	0.0000	0
02/12/2011	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.17300	0.19300	11.56069	0.00000	0.0000	0
02/12/2011	AUS / R 2012/09/17			Foreign Exchange Future	8.38410	8.30020	1.00070	0.00000	0.0000	2,098
02/12/2011	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.65900	0.61300	6.98027	0.00000	0.0000	0
02/12/2011	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.51100	0.54900	7.43640	0.00000	0.0000	0
02/12/2011	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63600	0.59100	7.07547	0.00000	0.0000	0
02/12/2011	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.53800	0.57700	7.24907	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
02/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68300	0.63600	6.88141	0.00000	0.0000	0
02/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.48500	0.52200	7.62887	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.36330	9.31830	0.48060	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.44400	2.40300	1.67758	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38100	0.38500	1.04987	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.40400	2.36300	1.70549	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39100	0.39500	1.02302	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.48500	2.44400	1.64990	0.00000	0.0000	0
02/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37200	0.37600	1.07527	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.97660	7.88920	1.09570	0.00000	0.0000	10
02/12/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.72800	0.64100	11.95055	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.67800	0.59100	12.83186	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.77800	0.69100	11.18252	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.33900	0.26000	23.30383	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.17700	1.08900	7.47664	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.38500	0.30300	21.29870	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00800	0.01400	75.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.12700	1.03900	7.80834	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.57900	0.49300	14.85320	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.07700	0.98900	8.17084	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.53000	0.44400	16.22642	0.00000	0.0000	0
02/12/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.06360	7.97480	1.10125	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.60500	0.53500	11.57025	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.09100	0.11000	20.87912	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.56800	0.50100	11.79577	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.10400	0.12600	21.15385	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.64400	0.57200	11.18012	0.00000	0.0000	0
02/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.08000	0.09700	21.25000	0.00000	0.0000	0
02/12/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.15860	0.13110	17.33922	0.00000	0.0000	12,659
02/12/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.12280	0.09410	23.37134	0.00000	0.0000	18,519
02/12/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.12600	0.16790	33.25397	0.00000	0.0000	12,423
02/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.39950	0.36050	9.76220	0.00000	0.0000	100,000
02/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11100	0.13250	19.36937	0.00000	0.0000	100,000
02/12/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.15140	0.19550	29.12814	0.00000	0.0000	12,346
02/12/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.14520	0.11220	22.72727	0.00000	0.0000	18,750
02/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.09850	0.08650	12.18274	0.00000	0.0000	12,500

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
02/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.08530	0.07760	9.02696	0.00000	0.0000	12,500
02/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.06370	0.07930	24.48980	0.00000	0.0000	19,481
02/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.08700	0.10290	18.27586	0.00000	0.0000	12,987
02/12/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.91200	8.75990	1.70669	0.00000	0.0000	590
02/12/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.62100	0.47000	24.31562	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.57300	0.42500	25.82897	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.67000	0.51800	22.68657	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.43400	0.30200	30.41475	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.02200	0.04200	90.90909	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.76700	0.61600	19.68709	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.01400	0.86200	14.99014	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.39200	0.26600	32.14286	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.03000	0.05600	86.66667	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.16700	0.09600	42.51497	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.15500	0.23600	52.25806	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.04200	0.01900	54.76190	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.53000	0.65900	24.33962	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.08400	0.04500	46.42857	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.32200	0.43500	35.09317	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.47700	0.34100	28.51153	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.01500	0.03100	106.66667	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.91500	0.76300	16.61202	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.16300	1.01100	13.06965	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.21800	0.12900	40.82569	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.10600	0.16900	59.43396	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.26200	1.11000	12.04437	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.28000	0.17400	37.85714	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.06800	0.11400	67.64706	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.14600	0.08200	43.83562	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.18400	0.27200	47.82609	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.35200	0.23200	34.09091	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.04000	0.07200	80.00000	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.03600	0.01600	55.55556	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.57400	0.70600	22.99652	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.07300	0.03900	46.57534	0.00000	0.0000	0
02/12/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.36100	0.47900	32.68698	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.04590	8.89210	1.70022	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
02/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.66900	0.56200	15.99402	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22300	0.27000	21.07623	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.64000	0.53600	16.25000	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24400	0.29400	20.49180	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.70000	0.58900	15.85714	0.00000	0.0000	0
02/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.20400	0.24700	21.07843	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.31430	6.24960	1.02466	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.12500	0.08700	30.40000	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.07600	0.10200	34.21053	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.12000	0.08300	30.83333	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.08100	0.10800	33.33333	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.13100	0.09200	29.77099	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.07200	0.09700	34.72222	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.36580	6.30170	1.00694	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.27100	0.23200	14.39114	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.18900	0.21400	13.22751	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.26600	0.22700	14.66165	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.19400	0.21900	12.88660	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.27600	0.23600	14.49275	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.18400	0.20800	13.04348	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.40670	6.34190	1.01144	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.40400	0.36100	10.64356	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.29700	0.31900	7.40741	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.37900	0.33800	10.81794	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.32200	0.34600	7.45342	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.42900	0.38500	10.25641	0.00000	0.0000	0
02/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.27200	0.29300	7.72059	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/12/2011	RAIN 2011/12/19			Foreign Exchange Future	16,177.32000	15,979.63000	1.22202	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.27330	1.26010	1.03668	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.17350	0.16030	7.60807	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00020	0.00020	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/12/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.12420	0.11100	10.62802	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00090	0.00090	0.00000	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.22340	0.21010	5.95345	0.00000	0.0000	0
02/12/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29020	1.27630	1.07735	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11650	0.10560	9.35622	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02630	0.02930	11.40684	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08600	0.07750	9.88372	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04580	0.05120	11.79039	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15350	0.14130	7.94788	0.00000	0.0000	0
02/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01330	0.01500	12.78195	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>740,980</b>
<b>Option Open Interest</b>										<b>367,343</b>
<b>Total</b>										<b>1,108,323</b>