



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.82760	6.79130	0.53167	6.81980	6.7823	337,588
04/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.24000	1.27200	2.58065	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28900	1.32100	2.48254	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	3,000
04/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.19100	1.22300	2.68682	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.99900	1.02800	2.90290	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	15,000
04/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.05500	0.04300	21.81818	0.00000	0.0000	5,000
04/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.62700	0.65200	3.98724	0.00000	0.0000	2,800
04/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.19800	0.17200	13.13131	0.00000	0.0000	980
04/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17000	0.18100	6.47059	0.00000	0.0000	10,000
04/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.15900	0.13600	14.46541	0.00000	0.0000	6,000
04/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.23100	0.24500	6.06061	0.00000	0.0000	10,000
04/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.67200	0.69800	3.86905	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	10,000
04/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.81000	0.83700	3.33333	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03800	0.02800	26.31579	0.00000	0.0000	200
04/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.25500	0.22600	11.37255	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12700	0.13500	6.29921	0.00000	0.0000	5,980
04/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.32000	0.28800	10.00000	0.00000	0.0000	6,060
04/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.37500	0.39400	5.06667	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.10300	0.08500	17.47573	0.00000	0.0000	6,060
04/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.97400	3.00900	1.17687	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.53900	0.56300	4.45269	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.06700	0.05400	19.40299	0.00000	0.0000	8,880
04/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.45500	0.47600	4.61538	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.08300	0.06700	19.27711	0.00000	0.0000	6,000
04/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07800	0.08100	3.84615	0.00000	0.0000	8,880
04/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.35600	0.32200	9.55056	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.22500	0.19800	12.00000	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
04/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.14700	0.15700	6.80272	0.00000	0.0000	1,980
04/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.19900	0.21200	6.53266	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.17700	0.15300	13.55932	0.00000	0.0000	1,980
04/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.71700	0.74400	3.76569	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.14200	0.12100	14.78873	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.26400	0.28000	6.06061	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.85600	0.88500	3.38785	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.09200	0.07600	17.39130	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.41400	0.43500	5.07246	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.12800	0.10700	16.40625	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.30000	0.31600	5.33333	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.47300	0.43600	7.82241	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.95100	0.98000	3.04942	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.08000	1.04200	3.51852	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.07500	0.06000	20.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.49700	0.51900	4.42656	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04100	0.03100	24.39024	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.76300	0.79000	3.53866	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.03000	0.99300	3.59223	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.33800	1.37000	2.39163	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.00000	0.94300	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00000	0.00200	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.00000	0.02300	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.00000	0.93200	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.92060	6.88400	0.52886	6.91850	6.8800	44,523
04/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.16100	0.14400	10.55901	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59000	0.61000	3.38983	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.15100	0.13500	10.59603	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63000	0.65100	3.33333	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.17100	0.15400	9.94152	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55000	0.57000	3.63636	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.20400	0.21300	4.41176	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.37500	0.34700	7.46667	0.00000	0.0000	6,425
04/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.15300	1.18200	2.51518	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.07400	0.06600	10.81081	0.00000	0.0000	2,962
04/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.33600	0.35100	4.46429	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.25700	0.23500	8.56031	0.00000	0.0000	2,962
04/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.51200	0.53100	3.71094	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
04/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.18300	0.16500	9.83607	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.81400	0.77600	4.66830	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	5,000
04/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.71200	0.73500	3.23034	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	500
04/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.57300	0.53900	5.93368	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10200	0.10500	2.94118	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.61000	0.57500	5.73770	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08900	0.09100	2.24719	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.72900	0.69300	4.93827	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05800	0.05900	1.72414	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.20000	1.22800	2.33333	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.99200	0.95400	3.83065	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.14100	0.12600	10.63830	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.67000	0.69200	3.28358	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.40500	0.37600	7.16049	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.18400	0.19200	4.34783	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.34700	0.32000	7.78098	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.22600	0.23600	4.42478	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.08300	0.07300	12.04819	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.06200	1.08900	2.54237	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.10400	0.09200	11.53846	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.88300	0.90800	2.83126	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.32000	0.29500	7.81250	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.24900	0.26100	4.81928	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.68800	0.65200	5.23256	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.64900	0.61300	5.54700	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07800	0.07900	1.28205	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.00000	0.90900	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.02500	100.00000	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.01480	6.98010	0.49467	7.01230	6.9895	13,408
04/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.35300	0.33300	5.66572	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37400	0.38900	4.01070	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.33400	0.31600	5.38922	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.40500	0.42200	4.19753	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.37300	0.35300	5.36193	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34400	0.35900	4.36047	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.36700	0.34700	5.44959	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35200	0.36700	4.26136	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.31200	0.29400	5.76923	0.00000	0.0000	1,000
04/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.44700	0.46400	3.80313	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.28100	0.26400	6.04982	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
04/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.51600	0.53400	3.48837	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.47000	0.44600	5.10638	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.25500	0.26600	4.31373	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29600	0.27900	5.74324	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.48100	0.49900	3.74220	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.49900	0.47400	5.01002	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.20700	0.19400	6.28019	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.74200	0.76400	2.96496	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.14200	0.13300	6.33803	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.07700	1.10300	2.41411	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.24000	0.22600	5.83333	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.62500	0.64600	3.36000	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.39100	1.41900	2.01294	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.52900	0.50300	4.91493	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.21400	0.22300	4.20561	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10200	0.09500	6.86275	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.43700	1.46500	1.94850	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.44300	0.42000	5.19187	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.27800	0.29000	4.31655	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.13600	0.12700	6.61765	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.12100	1.14700	2.31936	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.32900	0.31100	5.47112	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.41400	0.43100	4.10628	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.56000	0.53300	4.82143	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.19500	0.20300	4.10256	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22800	0.21500	5.70175	0.00000	0.0000	0
04/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.66300	0.68500	3.31825	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.12160	7.08420	0.52516	0.00000	0.0000	2,000
04/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.38600	0.36800	4.66321	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.51400	0.53400	3.89105	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.36900	0.35200	4.60705	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.54700	0.56800	3.83912	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.40300	0.38500	4.46650	0.00000	0.0000	0
04/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.48100	0.50100	4.15800	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.23190	7.19390	0.52545	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.51400	0.49400	3.89105	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.48200	0.50000	3.73444	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.49500	0.47500	4.04040	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.51300	0.53100	3.50877	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.53700	0.51500	4.09683	0.00000	0.0000	13,000
04/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45500	0.47100	3.51648	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.54500	0.56400	3.48624	0.00000	0.0000	0
04/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.47700	0.45800	3.98323	0.00000	0.0000	11,000

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
04/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.33860	7.30070	0.51645	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.44700	0.43000	3.80313	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.80800	0.82900	2.59901	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.43300	0.41600	3.92610	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.84400	0.86500	2.48815	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.46100	0.44400	3.68764	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.77200	0.79300	2.72021	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.03300	1.05600	2.22652	0.00000	0.0000	0
04/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.37200	0.35700	4.03226	0.00000	0.0000	300
04/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.32230	8.28690	0.42536	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.02300	1.00400	1.85728	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.20100	1.21700	1.33222	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.00700	0.98900	1.78749	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23500	1.25200	1.37652	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.03900	1.02000	1.82868	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16700	1.18300	1.37104	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.88000	0.89300	1.47727	0.00000	0.0000	0
04/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.20200	1.18000	1.83028	0.00000	0.0000	200
04/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.07860	9.04320	0.38993	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.37800	1.36100	1.23367	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49900	1.51800	1.26751	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.36200	1.34600	1.17474	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53300	1.55300	1.30463	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.39400	1.37700	1.21951	0.00000	0.0000	0
04/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46500	1.48400	1.29693	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.82760	6.79130	0.53167	0.00000	0.0000	321
04/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.10262	0.08484	17.32606	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37502	0.39354	4.93840	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.09219	0.07552	18.08222	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.41459	0.43422	4.73480	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.11435	0.09540	16.57193	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.33675	0.35410	5.15219	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.92060	6.88400	0.52886	0.00000	0.0000	20
04/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.25698	0.23479	8.63491	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.33638	0.35079	4.28385	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.23992	0.21867	8.85712	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.36932	0.38467	4.15629	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.27533	0.25218	8.40809	0.00000	0.0000	0
04/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.30473	0.31818	4.41374	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.94290	10.89610	0.42767	10.94200	10.9030	47,586
04/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.09600	0.08100	15.62500	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.65300	0.68500	4.90046	0.00000	0.0000	200
04/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.69500	0.72700	4.60432	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.10500	0.08900	15.23810	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
04/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.61200	0.64300	5.06536	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.07300	0.06100	16.43836	0.00000	0.0000	8,945
04/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.78000	0.81500	4.48718	0.00000	0.0000	100
04/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.19000	1.23100	3.44538	0.00000	0.0000	200
04/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.29000	0.30800	6.20690	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.23300	0.20400	12.44635	0.00000	0.0000	3,455
04/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.53800	0.49700	7.62082	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	5,490
04/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.25400	0.22400	11.81102	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.26100	0.27800	6.51341	0.00000	0.0000	1,200
04/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.42100	0.44600	5.93824	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.16400	0.14200	13.41463	0.00000	0.0000	1,200
04/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.30700	0.27000	12.05212	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.21400	0.22400	4.67290	0.00000	0.0000	630
04/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.35300	0.37400	5.94901	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.19600	0.17000	13.26531	0.00000	0.0000	630
04/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.17900	0.15500	13.40782	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.38600	0.40900	5.95855	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	1.00400	1.04200	3.78486	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.06100	0.05000	18.03279	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.86800	0.90400	4.14747	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.05600	0.04600	17.85714	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.91300	0.95000	4.05257	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.15000	0.12900	14.00000	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.45700	0.48300	5.68928	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.36600	0.32800	10.38251	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.17300	0.18200	5.20231	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.06700	0.05500	17.91045	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.82400	0.85900	4.24757	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.95800	0.99600	3.96660	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.43100	0.39100	9.28074	0.00000	0.0000	0
04/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.13800	0.14500	5.07246	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.07980	11.03270	0.42510	11.07200	11.0720	9,977
04/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.24800	0.21700	12.50000	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.81800	0.83400	1.95599	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.23500	0.20600	12.34043	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.85500	0.87300	2.10526	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.26100	0.22800	12.64368	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.78100	0.79500	1.79257	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.13600	0.12400	8.82353	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.25600	1.29100	2.78662	0.00000	0.0000	250
04/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.35800	0.31200	12.84916	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
04/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.57800	0.57900	0.17301	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.18900	0.16800	11.11111	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.00900	1.03500	2.57681	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.22300	0.19600	12.10762	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.89300	0.91300	2.23964	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.76600	0.71800	6.26632	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.18600	0.18500	0.53763	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.64100	0.59000	7.95632	0.00000	0.0000	0
04/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.26100	0.25700	1.53257	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.21810	11.17390	0.39401	11.20600	11.2060	2,764
04/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.45700	0.43600	4.59519	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.68900	0.71200	3.33817	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.44000	0.42000	4.54545	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.72200	0.74600	3.32410	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.47400	0.45300	4.43038	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.65600	0.67900	3.50610	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.42300	0.40400	4.49173	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.75500	0.78000	3.31126	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.32500	0.31000	4.61538	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	1.00700	1.03600	2.87984	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.65100	0.62200	4.45469	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.43300	0.44800	3.46420	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.35100	0.33400	4.84330	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.93300	0.96000	2.89389	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.24200	0.23000	4.95868	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.32400	1.35600	2.41692	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.49300	0.47100	4.46247	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.62500	0.64700	3.52000	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70500	0.67500	4.25532	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.38700	0.40100	3.61757	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.37800	0.36100	4.49735	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.86000	0.88700	3.13953	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.60000	0.57300	4.50000	0.00000	0.0000	0
04/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.48200	0.49900	3.52697	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.37290	11.32510	0.42030	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47900	0.46000	3.96660	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.95600	0.98500	3.03347	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.46400	0.44600	3.87931	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.99100	1.02100	3.02725	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.49400	0.47500	3.84615	0.00000	0.0000	0
04/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.92100	0.95000	3.14875	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08440	0.08410	0.35545	0.00000	0.0000	12,348
04/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00523	0.00497	4.97132	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00083	0.00087	4.81928	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00118	0.00108	8.47458	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
04/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00678	0.00698	2.94985	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01442	0.01411	2.14979	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41560	11.41590	0.00263	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08560	0.08530	0.35047	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00718	0.00695	3.20334	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00158	0.00165	4.43038	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00285	0.00273	4.21053	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00725	0.00743	2.48276	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01569	0.01539	1.91205	0.00000	0.0000	0
04/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.86800	9.83450	0.33948	0.00000	0.0000	58,892
04/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.34300	0.31600	7.87172	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.12500	0.13200	5.60000	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.31000	0.28500	8.06452	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.14200	0.15100	6.33803	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.37700	0.34900	7.42706	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.10900	0.11500	5.50459	0.00000	0.0000	2,065
04/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.18300	0.19400	6.01093	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.25100	0.22800	9.16335	0.00000	0.0000	5,655
04/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.59900	0.62400	4.17362	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	3,590
04/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.61100	0.57900	5.23732	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	6,195
04/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.09500	0.08300	12.63158	0.00000	0.0000	6,195
04/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.47700	0.49900	4.61216	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.16400	0.14600	10.97561	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.29600	0.31200	5.40541	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.82000	0.84800	3.41463	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.52800	0.49600	6.06061	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06000	0.06200	3.33333	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.73000	0.75700	3.69863	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
04/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.77500	0.80200	3.48387	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.97420	9.94010	0.34188	0.00000	0.0000	4,928
04/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43800	0.41700	4.79452	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.26400	0.27700	4.92424	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.41100	0.39000	5.10949	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.28700	0.30000	4.52962	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.46700	0.44400	4.92505	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.24300	0.25400	4.52675	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.33900	0.32100	5.30973	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
04/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.36500	0.38100	4.38356	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.59200	0.56600	4.39189	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.16800	0.17600	4.76190	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.77400	0.74400	3.87597	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.10000	0.10400	4.00000	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.69800	0.67000	4.01146	0.00000	0.0000	0
04/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.12400	0.13000	4.83871	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.07890	10.04710	0.31551	10.08500	10.0850	5,003
04/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.43900	0.41900	4.55581	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.46000	0.47200	2.60870	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.42000	0.40100	4.52381	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.49100	0.50400	2.64766	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.46000	0.43900	4.56522	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.43100	0.44200	2.55220	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.11600	1.08500	2.77778	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.38400	0.36600	4.68750	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.55500	0.56900	2.52252	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.59100	0.56600	4.23012	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.31200	0.31900	2.24359	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.15900	1.12800	2.67472	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.53500	0.51300	4.11215	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.35600	0.36600	2.80899	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.28100	0.26700	4.98221	0.00000	0.0000	0
04/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.80200	0.82000	2.24439	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	7.25590	7.21110	0.61743	0.00000	0.0000	25,316
04/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.62200	0.57800	7.07395	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.57500	0.53200	7.47826	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.66900	0.62500	6.57698	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.06800	0.05600	17.64706	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.31200	0.34500	10.57692	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08000	0.06600	17.50000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.27400	0.30500	11.31387	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.31700	0.27900	11.98738	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.17700	0.14700	16.94915	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.12100	0.13600	12.39669	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.35200	0.38600	9.65909	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.20900	0.17600	15.78947	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10300	0.11500	11.65049	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
04/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.71000	0.75200	5.91549	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.52900	0.48700	7.93951	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.75800	0.80000	5.54090	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.48400	0.44300	8.47107	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.24300	0.20800	14.40329	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.08700	0.09700	11.49425	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.90300	0.94600	4.76190	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.09300	0.07800	16.12903	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.23700	0.26700	12.65823	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.80600	0.84800	5.21092	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.27210	7.22760	0.61193	0.00000	0.0000	1,089
04/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.66200	0.62300	5.89124	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.62000	0.58100	6.29032	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.70500	0.66500	5.67376	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.37300	0.39900	6.97051	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.20500	0.18200	11.21951	0.00000	0.0000	0
04/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.23300	0.25400	9.01288	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.28850	7.24720	0.56665	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.29900	0.27500	8.02676	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.26100	0.27800	6.51341	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.27500	0.25500	7.27273	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.28700	0.30800	7.31707	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.32600	0.30000	7.97546	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.23800	0.25300	6.30252	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.23700	0.22000	7.17300	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.34900	0.37300	6.87679	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.47800	0.44800	6.27615	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.14000	0.15100	7.85714	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.60200	0.63300	5.14950	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22000	0.20400	7.27273	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.38200	0.40700	6.54450	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.44500	0.41500	6.74157	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.15700	0.16800	7.00637	0.00000	0.0000	0
04/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.10600	1.06500	3.70705	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
04/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.25820	8.26450	0.07629	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.38900	1.39300	0.28798	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.43100	0.42900	0.46404	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36100	1.36500	0.29390	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45300	0.45100	0.44150	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.41800	1.42100	0.21157	0.00000	0.0000	0
04/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41000	0.40700	0.73171	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.08130	7.05030	0.43777	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.08400	0.06800	19.04762	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25300	0.26800	5.92885	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29000	0.30700	5.86207	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09900	0.08200	17.17172	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.21800	0.23200	6.42202	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.73100	0.75800	3.69357	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.68300	0.71000	3.95315	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.77900	0.80700	3.59435	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.49800	0.52200	4.81928	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.50100	0.47000	6.18762	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.25500	0.22800	10.58824	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.87600	0.90500	3.31050	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.16080	7.12970	0.43431	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.19800	0.18000	9.09091	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.28700	0.30000	4.52962	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.18100	0.16400	9.39227	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32000	0.33400	4.37500	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.21700	0.19800	8.75576	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.25600	0.26800	4.68750	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.58500	0.60500	3.41880	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.45700	0.42900	6.12691	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09600	0.09900	3.12500	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.10500	0.09300	11.42857	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.54400	0.56300	3.49265	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.42100	0.39400	6.41330	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11000	0.11400	3.63636	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.15100	0.13500	10.59603	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
04/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.39000	0.40500	3.84615	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.38600	0.36000	6.73575	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.12500	0.13000	4.00000	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	0
04/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.42700	0.44300	3.74707	0.00000	0.0000	0
04/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03550	0.03880	9.29577	0.00000	0.0000	22,388
04/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10200	0.09160	10.19608	0.00000	0.0000	21,898
04/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.05050	8.00400	0.57760	0.00000	0.0000	960
04/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.47700	0.43800	8.17610	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07700	0.08400	9.09091	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.44000	0.40200	8.63636	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.09000	0.09800	8.88889	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.51600	0.47600	7.75194	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06600	0.07200	9.09091	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.10900	0.09300	14.67890	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.45900	0.48900	6.53595	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	1.02700	1.06800	3.99221	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.98000	1.02000	4.08163	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.37000	0.33400	9.72973	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.93300	0.97300	4.28725	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.79600	0.83400	4.77387	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.84100	0.88000	4.63734	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	1.07400	1.11600	3.91061	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.21700	1.26000	3.53328	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.33700	0.30200	10.38576	0.00000	0.0000	0
04/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.13700	0.14800	8.02920	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.16630	8.11950	0.57309	0.00000	0.0000	25
04/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.29200	0.27100	7.19178	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.42600	0.45200	6.10329	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.27500	0.25500	7.27273	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.45900	0.48600	5.88235	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.31000	0.28800	7.09677	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.39400	0.41900	6.34518	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.23000	0.21200	7.82609	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.56400	0.59300	5.14184	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.34900	0.32500	6.87679	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.33300	0.35600	6.90691	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
04/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.47700	0.44600	6.49895	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.21100	0.22700	7.58294	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.60000	0.63100	5.16667	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.87800	0.91400	4.10023	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.31800	1.35800	3.03490	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.09300	1.13100	3.47667	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.24400	0.22600	7.37705	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.52800	0.55700	5.49242	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.42200	0.39300	6.87204	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.25600	0.27400	7.03125	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.56900	0.53500	5.97540	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.15300	0.16600	8.49673	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.79500	0.83000	4.40252	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.63700	0.60000	5.80848	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.12100	0.13100	8.26446	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.18100	0.16700	7.73481	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.71500	0.74800	4.61538	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.13600	0.12500	8.08824	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.92000	0.95600	3.91304	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.20400	0.18800	7.84314	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.63800	0.66900	4.85893	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.08000	0.07300	8.75000	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.36400	1.40400	2.93255	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.10300	0.09500	7.76699	0.00000	0.0000	0
04/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.13700	1.17600	3.43008	0.00000	0.0000	0
04/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,922.07000	13,865.40000	0.40705	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05690	1.05190	0.47308	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01430	0.01200	16.08392	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05740	0.06010	4.70383	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00650	0.00510	21.53846	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09960	0.10320	3.61446	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03100	0.02740	11.61290	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02410	0.02550	5.80913	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07460	1.06980	0.44668	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03410	0.03140	7.91789	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05950	0.06160	3.52941	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02140	0.01940	9.34579	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09680	0.09960	2.89256	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05500	0.05130	6.72727	0.00000	0.0000	0
04/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03040	0.03150	3.61842	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
Future Open Interest										611,034
Option Open Interest										198,149
Total										809,183