



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 01/08/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.75510	6.77110	0.23686	6.77500	6.7000	358,591
01/08/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.30000	1.28500	1.15385	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.35000	1.33400	1.18519	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	3,000
01/08/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.25100	1.23500	1.27898	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.05400	1.03800	1.51803	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	15,000
01/08/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	5,000
01/08/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.67000	0.65300	2.53731	0.00000	0.0000	2,800
01/08/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.13400	0.13300	0.74627	0.00000	0.0000	1,230
01/08/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17900	0.16200	9.49721	0.00000	0.0000	10,000
01/08/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.10000	0.09900	1.00000	0.00000	0.0000	6,000
01/08/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24500	0.22800	6.93878	0.00000	0.0000	10,000
01/08/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.71600	0.70000	2.23464	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	10,000
01/08/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.86000	0.84400	1.86047	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	200
01/08/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.18100	0.18200	0.55249	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12600	0.11100	11.90476	0.00000	0.0000	5,980
01/08/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08700	0.07500	13.79310	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.24200	0.24600	1.65289	0.00000	0.0000	6,060
01/08/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.40100	0.38400	4.23940	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	6,060
01/08/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.04500	3.02900	0.52545	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.57700	0.56100	2.77296	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	8,880
01/08/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.48700	0.47100	3.28542	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	6,250
01/08/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07100	0.06100	14.08451	0.00000	0.0000	8,880
01/08/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.27600	0.28200	2.17391	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.15400	0.15400	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
01/08/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.14900	0.13300	10.73826	0.00000	0.0000	1,980
01/08/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.21100	0.19400	8.05687	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.11600	0.11500	0.86207	0.00000	0.0000	2,480
01/08/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.76400	0.74800	2.09424	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.28200	0.26500	6.02837	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.90800	0.89200	1.76211	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.04900	0.04800	2.04082	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.44400	0.42700	3.82883	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	9,143
01/08/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.32000	0.30300	5.31250	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.39200	0.40200	2.55102	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	1.00500	0.98900	1.59204	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.00600	1.02200	1.59046	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	500
01/08/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.53200	0.51500	3.19549	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.81200	0.79500	2.09360	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.95600	0.97200	1.67364	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.39900	1.38400	1.07219	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.90600	0.92200	1.76600	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.95700	0.94100	1.67189	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.47800	0.48900	2.30126	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.05600	1.07100	1.42045	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.36000	0.34300	4.72222	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10500	0.09200	12.38095	0.00000	0.0000	400
01/08/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.62300	0.60700	2.56822	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/08/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	1.15200	1.13700	1.30208	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.84540	6.86120	0.23081	6.84630	6.8029	50,637
01/08/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12300	0.12300	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
01/08/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.62800	0.61200	2.54777	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.11500	0.11400	0.86957	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.67000	0.65300	2.53731	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.13300	0.13200	0.75188	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.58800	0.57100	2.89116	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21700	0.20400	5.99078	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.31200	0.31500	0.96154	0.00000	0.0000	6,425
01/08/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.20700	1.19200	1.24275	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	2,962
01/08/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.36300	0.34700	4.40771	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.20800	0.20800	0.00000	0.00000	0.0000	2,962
01/08/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.54800	0.53100	3.10219	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.14300	0.14200	0.69930	0.00000	0.0000	5,560
01/08/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.73600	0.75000	1.90217	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	5,000
01/08/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.75500	0.73800	2.25166	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.10000	0.09900	1.00000	0.00000	0.0000	500
01/08/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.50000	0.50900	1.80000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.53600	0.54600	1.86567	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09100	0.08500	6.59341	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.65300	0.66500	1.83767	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05800	0.05400	6.89655	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.25400	1.23900	1.19617	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.91400	0.93000	1.75055	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.10700	0.10600	0.93458	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.71200	0.69500	2.38764	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.34000	0.34300	0.88235	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.19500	0.18200	6.66667	0.00000	0.0000	5,000
01/08/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.28600	0.28800	0.69930	0.00000	0.0000	200
01/08/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.24100	0.22700	5.80913	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.05900	0.05900	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.11400	1.09800	1.43627	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.93100	0.91500	1.71858	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.26200	0.26200	0.00000	0.00000	0.0000	560
01/08/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.26700	0.25100	5.99251	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.61200	0.62400	1.96078	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.57400	0.58500	1.91638	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07900	0.07400	6.32911	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.86900	0.88400	1.72612	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.02200	1.00600	1.56556	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.08700	0.08700	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.84200	0.82600	1.90024	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.39900	0.40500	1.50376	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.15400	0.14400	6.49351	0.00000	0.0000	5,000
01/08/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.00800	1.02400	1.58730	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	1.06800	1.05200	1.49813	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.50900	0.49200	3.33988	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.15400	0.15300	0.64935	0.00000	0.0000	5,000
01/08/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	0.00000	0.43800	100.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.12700	100.00000	0.00000	0.0000	560
01/08/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.93750	6.95300	0.22342	6.89980	6.8998	16,841
01/08/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.30700	0.31000	0.97720	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.40600	0.39300	3.20197	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.29000	0.29300	1.03448	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.43900	0.42600	2.96128	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.32500	0.32800	0.92308	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.37400	0.36100	3.47594	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.31900	0.32300	1.25392	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.38200	0.37000	3.14136	0.00000	0.0000	1,000
01/08/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.26900	0.27200	1.11524	0.00000	0.0000	4,100
01/08/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.48200	0.46900	2.69710	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.24100	0.24300	0.82988	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.55400	0.54000	2.52708	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.41200	0.41800	1.45631	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.27500	0.26500	3.63636	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25500	0.25700	0.78431	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.51800	0.50400	2.70270	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.43900	0.44600	1.59453	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.25200	0.24300	3.57143	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17400	0.17600	1.14943	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.78700	0.77300	1.77891	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.11700	0.11800	0.85470	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.13000	1.11500	1.32743	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20400	0.20600	0.98039	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.66700	0.65300	2.09895	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.44900	1.43400	1.03520	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.46700	0.47500	1.71306	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.23000	0.22200	3.47826	0.00000	0.0000	10,000
01/08/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08200	0.08300	1.21951	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.49500	1.48000	1.00334	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.38600	0.39200	1.55440	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.29900	0.28900	3.34448	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11200	0.11300	0.89286	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.17500	1.16000	1.27660	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.28500	0.28800	1.05263	0.00000	0.0000	10,000
01/08/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.44800	0.43500	2.90179	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.49700	0.50500	1.60966	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.21000	0.20200	3.80952	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19300	0.19500	1.03627	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.70600	0.69200	1.98300	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.35600	1.34100	1.10619	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.12900	0.13000	0.77519	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.04200	1.02700	1.43954	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.30200	0.30500	0.99338	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.41500	0.40200	3.13253	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.52700	0.53600	1.70778	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.19000	0.18300	3.68421	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.13500	0.13600	0.74074	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.99800	0.98300	1.50301	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.10700	0.10800	0.93458	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.22000	1.20500	1.22951	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12300	0.12400	0.81301	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	1.08600	1.07100	1.38122	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.31100	1.29500	1.22044	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.21600	0.21800	0.92593	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.62900	0.61500	2.22576	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.22800	0.23000	0.87719	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.59100	0.57700	2.36887	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.36200	0.36600	1.10497	0.00000	0.0000	0
01/08/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.32500	0.31300	3.69231	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.03400	7.04920	0.21609	0.00000	0.0000	2,000
01/08/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.33900	0.34400	1.47493	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.55500	0.54500	1.80180	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.32400	0.32900	1.54321	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.59000	0.58000	1.69492	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.35500	0.36100	1.69014	0.00000	0.0000	0
01/08/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.52100	0.51200	1.72745	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.13760	7.15010	0.17513	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.46200	0.46700	1.08225	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.52400	0.51700	1.33588	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.44500	0.44900	0.89888	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.55700	0.54900	1.43627	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.48100	0.48500	0.83160	0.00000	0.0000	13,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.49300	0.48500	1.62272	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.59000	0.58200	1.35593	0.00000	0.0000	0
01/08/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.42800	0.43200	0.93458	0.00000	0.0000	11,000
01/08/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.24180	7.24980	0.11047	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.40300	0.40500	0.49628	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.86100	0.85500	0.69686	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.39000	0.39200	0.51282	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.89800	0.89200	0.66815	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.41700	0.41800	0.23981	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.82500	0.81800	0.84848	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.09100	1.08500	0.54995	0.00000	0.0000	0
01/08/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.33300	0.33500	0.60060	0.00000	0.0000	300
01/08/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.23600	8.20620	0.36183	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.97500	0.95500	2.05128	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.23900	1.24900	0.80710	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.95900	0.93900	2.08551	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.27300	1.28300	0.78555	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.99000	0.97000	2.02020	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.20400	1.21400	0.83056	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.91100	0.92100	1.09769	0.00000	0.0000	0
01/08/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.14700	1.12700	1.74368	0.00000	0.0000	200
01/08/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.03330	9.05030	0.18819	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35000	1.35300	0.22222	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51700	1.50300	0.92287	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33500	1.33600	0.07491	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.55200	1.53600	1.03093	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36600	1.36900	0.21962	0.00000	0.0000	0
01/08/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.48300	1.46900	0.94403	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.75510	6.77110	0.23686	6.71550	6.7155	449
01/08/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.05644	0.05538	1.87810	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.40134	0.38428	4.25076	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.04895	0.04797	2.00204	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.44385	0.42687	3.82562	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.06515	0.06402	1.73446	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.36005	0.34292	4.75767	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.48739	0.47053	3.45924	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.04249	0.04163	2.02401	0.00000	0.0000	50
01/08/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.84540	6.86120	0.23081	0.00000	0.0000	31
01/08/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.20812	0.20756	0.26908	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.36272	0.34636	4.51037	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.19286	0.19218	0.35259	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.39746	0.38098	4.14633	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.22466	0.22426	0.17805	0.00000	0.0000	0
01/08/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.32926	0.31306	4.92012	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19			Foreign Exchange Future	11.08250	11.01710	0.59012	11.00000	10.9930	31,986

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.07600	0.06000	21.05263	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.49400	0.54300	9.91903	0.00000	0.0000	200
01/08/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.06700	0.05300	20.89552	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.53500	0.58600	9.53271	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.08500	0.06800	20.00000	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.45300	0.50100	10.59603	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.05300	0.04100	22.64151	0.00000	0.0000	8,945
01/08/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.62100	0.67400	8.53462	0.00000	0.0000	100
01/08/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.03600	1.09700	5.88803	0.00000	0.0000	200
01/08/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.16500	0.18300	10.90909	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.24700	0.20000	19.02834	0.00000	0.0000	3,455
01/08/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.62200	0.56200	9.64630	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	5,490
01/08/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.27700	0.22800	17.68953	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.14500	0.16100	11.03448	0.00000	0.0000	1,200
01/08/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.27100	0.30800	13.65314	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.15300	0.12500	18.30065	0.00000	0.0000	1,200
01/08/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.34400	0.29200	15.11628	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.11200	0.12500	11.60714	0.00000	0.0000	630
01/08/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.20900	0.24200	15.78947	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.19100	0.15900	16.75393	0.00000	0.0000	630
01/08/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.17100	0.14100	17.54386	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.23900	0.27400	14.64435	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.84700	0.90500	6.84770	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.04200	0.03200	23.80952	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.71000	0.76500	7.74648	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03700	0.02900	21.62162	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.75500	0.81200	7.54967	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.13600	0.11100	18.38235	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.30400	0.34400	13.15789	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.41700	0.36200	13.18945	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.08500	0.09500	11.76471	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.04700	0.03700	21.27660	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.66500	0.72000	8.27068	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.80100	0.85800	7.11610	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.49600	0.43800	11.69355	0.00000	0.0000	0
01/08/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.06400	0.07100	10.93750	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19			Foreign Exchange Future	11.21940	11.15230	0.59807	11.13800	11.1380	9,333
01/08/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.22500	0.19800	12.00000	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65600	0.69600	6.09756	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.21200	0.18600	12.26415	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.69300	0.73400	5.91631	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.23900	0.21100	11.71548	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.62000	0.65900	6.29032	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.11700	0.10000	14.52991	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.09800	1.14800	4.55373	0.00000	0.0000	250
01/08/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.34000	0.30500	10.29412	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.42100	0.45300	7.60095	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16700	0.14500	13.17365	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.84800	0.89300	5.30660	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.20000	0.17500	12.50000	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.73100	0.77300	5.74555	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.82600	0.76600	7.26392	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.10700	0.11400	6.54206	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.67800	0.62300	8.11209	0.00000	0.0000	0
01/08/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.15900	0.17100	7.54717	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19			Foreign Exchange Future	11.35870	11.29100	0.59602	0.00000	0.0000	2,832
01/08/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.47400	0.43100	9.07173	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.56500	0.59000	4.42478	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.45500	0.41300	9.23077	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.59600	0.62200	4.36242	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.49400	0.44900	9.10931	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.53500	0.55800	4.29907	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.43700	0.39600	9.38215	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.62800	0.65500	4.29936	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.32900	0.29400	10.63830	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.87000	0.90300	3.79310	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.69700	0.64100	8.03443	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.33800	0.35000	3.55030	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.35600	0.32000	10.11236	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.79700	0.82900	4.01506	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.23800	0.21000	11.76471	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.17900	1.21900	3.39271	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.51400	0.46900	8.75486	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.50500	0.52800	4.55446	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.75700	0.69800	7.79392	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.29800	0.30700	3.02013	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.38700	0.34800	10.07752	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.72800	0.75700	3.98352	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.64100	0.58700	8.42434	0.00000	0.0000	0
01/08/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.38200	0.39600	3.66492	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18			Foreign Exchange Future	11.50530	11.43550	0.60668	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.49300	0.45400	7.91075	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.83800	0.86900	3.69928	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.47700	0.43900	7.96646	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.87200	0.90400	3.66972	0.00000	0.0000	0
01/08/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.51000	0.47000	7.84314	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.80500	0.83500	3.72671	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08750	0.08850	1.14286	0.00000	0.0000	12,358
01/08/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00772	0.00861	11.52850	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00022	0.00011	50.00000	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00164	0.00181	10.36585	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00414	0.00331	20.04831	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01751	0.01851	5.71102	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/08/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41250	11.41150	0.00876	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08880	0.08970	1.01351	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00993	0.01055	6.24371	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00113	0.00085	24.77876	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00427	0.00443	3.74707	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00547	0.00473	13.52834	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01888	0.01976	4.66102	0.00000	0.0000	0
01/08/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00006	25.00000	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19			Foreign Exchange Future	9.69120	9.61830	0.75223	9.65500	9.6420	65,141
01/08/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.19300	0.14900	22.79793	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15200	0.18100	19.07895	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.16600	0.13000	21.68675	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.17500	0.21200	21.14286	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.22300	0.17100	23.31839	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13200	0.15300	15.90909	0.00000	0.0000	2,065
01/08/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.23700	0.27900	17.72152	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.12800	0.09700	24.21875	0.00000	0.0000	5,655
01/08/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.73200	0.79800	9.01639	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	3,590
01/08/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.44000	0.37500	14.77273	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04900	0.05700	16.32653	0.00000	0.0000	6,195
01/08/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	6,195
01/08/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.59400	0.65700	10.60606	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.07300	0.05300	27.39726	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.38200	0.43500	13.87435	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.97000	1.03900	7.11340	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.36100	0.29900	17.17452	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.07000	0.08100	15.71429	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.87400	0.94200	7.78032	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.92200	0.99100	7.48373	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
01/08/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.82600	0.89400	8.23245	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19			Foreign Exchange Future	9.79770	9.72290	0.76344	0.00000	0.0000	4,928

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31000	0.27400	11.61290	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31200	0.35100	12.50000	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.29000	0.25600	11.72414	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.34200	0.38300	11.98830	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33400	0.29300	12.27545	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28600	0.32000	11.88811	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.23800	0.20800	12.60504	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.44000	0.48500	10.22727	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.44400	0.39400	11.26126	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.19600	0.22100	12.75510	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.61000	0.55300	9.34426	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.11200	0.13000	16.07143	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.54000	0.48500	10.18519	0.00000	0.0000	0
01/08/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.14200	0.16200	14.08451	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19			Foreign Exchange Future	9.90820	9.82940	0.79530	0.00000	0.0000	8,503
01/08/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.34600	0.31400	9.24855	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.53800	0.58500	8.73606	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.33000	0.29900	9.39394	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.57200	0.62000	8.39161	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.36300	0.33000	9.09091	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.50500	0.55100	9.10891	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.95700	0.89200	6.79206	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.09900	0.11300	14.14141	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.29900	0.27100	9.36455	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.64100	0.69200	7.95632	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.46900	0.42200	10.02132	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.36100	0.39300	8.86427	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.99600	0.93100	6.52610	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08800	0.10200	15.90909	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.42000	0.38200	9.04762	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.41200	0.45300	9.95146	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.21500	0.19300	10.23256	0.00000	0.0000	0
01/08/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.90700	0.96400	6.28445	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20			Can-Do Future	6.70890	6.72600	0.25489	0.00000	0.0000	5,500
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	C	Can-Do Future	0.05000	0.04500	10.00000	0.00000	0.0000	11,000
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.70	P	Can-Do Future	0.04100	0.01900	53.65854	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	C	Can-Do Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.75	P	Can-Do Future	0.07100	0.04600	35.21127	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	C	Can-Do Future	0.08100	0.08300	2.46914	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.65	P	Can-Do Future	0.02200	0.00700	68.18182	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	P	Can-Do Future	0.10800	0.08400	22.22222	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAF \$ 20	6.80	C	Can-Do Future	0.01700	0.01000	41.17647	0.00000	0.0000	11,000
01/08/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	6.78980	6.80560	0.23270	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	0.24800	0.25100	1.20968	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.15800	0.14500	8.22785	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	0.22100	0.22200	0.45249	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.18100	0.16600	8.28729	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	0.27700	0.28100	1.44404	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.13700	0.12500	8.75912	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.34000	0.32200	5.29412	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	0.13000	0.12800	1.53846	0.00000	0.0000	14,286
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.66800	0.65100	2.54491	0.00000	0.0000	0
01/08/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.05800	0.05700	1.72414	0.00000	0.0000	6,757
01/08/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.36910	7.38010	0.14927	0.00000	0.0000	24,630
01/08/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.72400	0.73400	1.38122	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.67500	0.68500	1.48148	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.77300	0.78300	1.29366	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.20500	0.19300	5.85366	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.08900	0.08900	0.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.17000	0.15900	6.47059	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.39400	0.40300	2.28426	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.22900	0.23600	3.05677	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.24200	0.22900	5.37190	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.26800	0.27500	2.61194	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.59300	0.58200	1.85497	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.62700	0.63700	1.59490	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.64100	0.62900	1.87207	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.57900	0.58800	1.55440	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.30800	0.31600	2.59740	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.03900	0.03600	7.69231	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.78700	0.77500	1.52478	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.10800	0.10700	0.92593	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.13900	0.12700	8.63309	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/08/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.68900	0.67800	1.59652	0.00000	0.0000	0
01/08/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.38380	7.39380	0.13543	0.00000	0.0000	690
01/08/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.75300	0.76200	1.19522	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.70800	0.71600	1.12994	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.79900	0.80800	1.12641	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15200	0.15400	1.31579	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.26800	0.26000	2.98507	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.24600	0.25000	1.62602	0.00000	0.0000	0
01/08/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.16200	0.15600	3.70370	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.40320	7.41130	0.10941	0.00000	0.0000	1,104
01/08/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.35100	0.35600	1.42450	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.19800	0.19500	1.51515	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.32300	0.32700	1.23839	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.22000	0.21600	1.81818	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38100	0.38600	1.31234	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.17800	0.17500	1.68539	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27000	0.27400	1.48148	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.26700	0.26300	1.49813	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.55200	0.55800	1.08696	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.09900	0.09700	2.02020	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.15400	0.15600	1.29870	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.50100	0.49500	1.19760	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.24900	0.25300	1.60643	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29600	0.29200	1.35135	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.51600	0.52100	0.96899	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.11300	0.11000	2.65487	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.21600	1.22300	0.57566	0.00000	0.0000	0
01/08/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.45810	8.43930	0.22227	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.54000	1.52400	1.03896	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38200	0.38500	0.78534	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.50200	1.48600	1.06525	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39400	0.39700	0.76142	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.57900	1.56200	1.07663	0.00000	0.0000	0
01/08/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37100	0.37300	0.53908	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.07430	7.04480	0.41700	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.27600	0.30000	8.69565	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.07500	0.06700	10.66667	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.20100	0.22200	10.44776	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.73200	0.76000	3.82514	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.68300	0.71100	4.09956	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.78100	0.80900	3.58515	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.49300	0.52000	5.47667	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.48700	0.46000	5.54415	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.23100	0.21300	7.79221	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.05700	0.06800	19.29825	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.87900	0.90800	3.29920	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.15360	7.12300	0.42776	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.17400	0.16300	6.32184	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.27000	0.29000	7.40741	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.15700	0.14700	6.36943	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.30300	0.32400	6.93069	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.23900	0.25700	7.53138	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.57200	0.59900	4.72028	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.43400	0.41200	5.06912	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.08000	0.08900	11.25000	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.53100	0.55700	4.89642	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.39800	0.37500	5.77889	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.09400	0.10200	8.51064	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.12800	0.12000	6.25000	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.37400	0.39700	6.14973	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.36300	0.34100	6.06061	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.10900	0.11800	8.25688	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	0
01/08/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.41100	0.43500	5.83942	0.00000	0.0000	0
01/08/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04120	0.04110	0.24272	0.00000	0.0000	22,388
01/08/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08100	0.08310	2.59259	0.00000	0.0000	21,898
01/08/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.57650	8.67560	1.15548	0.00000	0.0000	900
01/08/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.93400	1.03000	10.27837	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.88600	0.98100	10.72235	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.98300	1.07900	9.76602	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.30200	0.36700	21.52318	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.12600	0.09100	27.77778	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.06600	0.08000	21.21212	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.54000	0.45400	15.92593	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.07400	0.09100	22.97297	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.49800	0.41500	16.66667	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.79200	0.88400	11.61616	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.01600	0.00800	50.00000	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.08400	0.10300	22.61905	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.45800	0.37700	17.68559	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.12100	0.14800	22.31405	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.34500	0.27200	21.15942	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.10700	0.13100	22.42991	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.38100	0.30500	19.94751	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.05800	0.07100	22.41379	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.58200	0.49500	14.94845	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.71400	0.62200	12.88515	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.74500	0.83600	12.21477	0.00000	0.0000	0
01/08/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.01900	0.01000	47.36842	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.70310	8.80170	1.13293	0.00000	0.0000	50
01/08/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.55500	0.62500	12.61261	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.15200	0.12300	19.07895	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.52300	0.59100	13.00191	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.17000	0.13900	18.23529	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.58800	0.66100	12.41497	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.13500	0.10900	19.25926	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.43500	0.49600	14.02299	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.23200	0.19400	16.37931	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.65800	0.73500	11.70213	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.10500	0.08300	20.95238	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.85400	0.94000	10.07026	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.05100	0.03800	25.49020	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.40800	0.46600	14.21569	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.25500	0.21400	16.07843	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.26100	0.30000	14.94253	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.45800	0.39800	13.10044	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.14000	0.16200	15.71429	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.83700	0.76000	9.19952	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.19100	0.22000	15.18325	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.63800	0.56800	10.97179	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.46300	0.52600	13.60691	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.21000	0.17400	17.14286	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.77200	0.85500	10.75130	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.06900	0.05300	23.18841	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.98300	1.07600	9.46083	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.29600	0.33900	14.52703	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.39300	0.33700	14.24936	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/08/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.07600	1.17200	8.92193	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.33600	0.38600	14.88095	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.33300	0.28400	14.71471	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.24500	0.28200	15.10204	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.49200	0.43000	12.60163	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.38300	0.43800	14.36031	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.28000	0.23600	15.71429	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.13200	0.15200	15.15152	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.87900	0.80000	8.98749	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.17900	0.20700	15.64246	0.00000	0.0000	0
01/08/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.67600	0.60500	10.50296	0.00000	0.0000	0
01/08/2011	RAIN 2011/09/19			Foreign Exchange Future	13,846.20000	13,829.42000	0.12119	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04890	1.05180	0.27648	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00780	0.00760	2.56410	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05890	0.05580	5.26316	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00260	0.00240	7.69231	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10370	0.10060	2.98939	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02190	0.02210	0.91324	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02300	0.02030	11.73913	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06390	1.06670	0.26318	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02700	0.02680	0.74074	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06310	0.06010	4.75436	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01590	0.01570	1.25786	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10200	0.09900	2.94118	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04600	0.04640	0.86957	0.00000	0.0000	0
01/08/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03210	0.02970	7.47664	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>640,790</b>
<b>Option Open Interest</b>										<b>298,265</b>
<b>Total</b>										<b>939,055</b>