



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/12/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/12/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.17640	8.10960	0.81699	8.19970	8.1100	221,517
01/12/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.83000	0.76400	7.95181	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.78100	0.71500	8.45070	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
01/12/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.87900	0.81300	7.50853	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	3,780
01/12/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.42700	1.36000	4.69516	0.00000	0.0000	500
01/12/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.09000	0.11200	24.44444	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.26600	0.22200	16.54135	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.17700	1.11100	5.60748	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	800
01/12/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.92900	0.86200	7.21206	0.00000	0.0000	5,560
01/12/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.02600	1.96000	3.25765	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
01/12/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	12,000
01/12/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.68300	0.61900	9.37042	0.00000	0.0000	11,280
01/12/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.72600	1.66000	3.82387	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.77600	1.71000	3.71622	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.92600	1.86000	3.42679	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.23600	0.19500	17.37288	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.11000	0.13500	22.72727	0.00000	0.0000	10,750
01/12/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.22600	2.16000	2.96496	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.73200	0.66700	8.87978	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.47700	1.41000	4.53622	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	16,340
01/12/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.37700	1.31000	4.86565	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/12/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.33200	0.28300	14.75904	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.05600	0.07300	30.35714	0.00000	0.0000	560
01/12/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.49500	0.43500	12.12121	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.01900	0.02500	31.57895	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.32700	1.26000	5.04898	0.00000	0.0000	560
01/12/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.87600	1.81000	3.51812	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.82600	1.76000	3.61446	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.17600	2.11000	3.03309	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.40800	0.35500	12.99020	0.00000	0.0000	1,000
01/12/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.03200	0.04500	40.62500	0.00000	0.0000	5,688
01/12/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.58800	0.52500	10.71429	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.57700	1.51000	4.24857	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	5,000
01/12/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.32600	2.26000	2.83749	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.36900	0.31800	13.82114	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.04300	0.05800	34.88372	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.97800	0.91200	6.74847	0.00000	0.0000	12,300
01/12/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.62700	1.56000	4.11801	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	560
01/12/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.11400	0.08900	21.92982	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.28800	0.32900	14.23611	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.16400	0.13200	19.51220	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.18800	0.22200	18.08511	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.07600	2.01000	3.17919	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.02800	0.96100	6.51751	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.27700	1.21000	5.24667	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.07800	1.01100	6.21521	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
01/12/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.52700	1.46000	4.38769	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.97600	1.91000	3.34008	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.12900	0.10100	21.70543	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.25300	0.29100	15.01976	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
01/12/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.67700	1.61000	3.99523	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.22700	1.16100	5.37897	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.54100	0.48000	11.27542	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.10200	0.07800	23.52941	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.32600	0.36800	12.88344	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.14500	0.11500	20.68966	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.21900	0.25500	16.43836	0.00000	0.0000	100
01/12/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.45000	0.39400	12.44444	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.02400	0.03400	41.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.12700	1.06100	5.85626	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.20900	0.17000	18.66029	0.00000	0.0000	11,340
01/12/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.13300	0.16000	20.30075	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.12600	2.06000	3.10442	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.29800	0.25100	15.77181	0.00000	0.0000	12,579
01/12/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.07200	0.09100	26.38889	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.63500	0.57200	9.92126	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.18500	0.15000	18.91892	0.00000	0.0000	1,620
01/12/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.15900	0.19000	19.49686	0.00000	0.0000	400
01/12/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.04600	0.03200	30.43478	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.62000	0.67200	8.38710	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.66500	0.71900	8.12030	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.04100	0.02900	29.26829	0.00000	0.0000	19,273
01/12/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.77400	2.84000	2.37924	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.72400	3.79000	1.77229	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.53100	0.58100	9.41620	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.05700	0.04100	28.07018	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.40400	0.45000	11.38614	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.08000	0.06000	25.00000	0.00000	0.0000	12,500
01/12/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.85100	0.90800	6.69800	0.00000	0.0000	0
01/12/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	8,333
01/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.28300	8.21530	0.81734	8.31450	8.2125	44,106
01/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.27500	1.21300	4.86275	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.02800	0.03400	21.42857	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.22900	1.16800	4.96338	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.32100	1.25900	4.69341	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.02400	0.03000	25.00000	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
01/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.30800	1.24600	4.74006	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	1,000
01/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.17100	1.11100	5.12383	0.00000	0.0000	30,100
01/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.08300	1.02400	5.44783	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.49600	1.43300	4.21123	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.12700	1.06800	5.23514	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04400	0.05300	20.45455	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.54400	1.48000	4.14508	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.83800	0.78700	6.08592	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.10500	0.12200	16.19048	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.58200	0.54100	7.04467	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.24900	0.27600	10.84337	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.95500	0.89900	5.86387	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07200	0.08400	16.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.42600	0.39200	7.98122	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.44300	0.47700	7.67494	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.59300	1.52800	4.08035	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	10,000
01/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.40700	0.37400	8.10811	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.47400	0.50900	7.38397	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.44900	1.38500	4.41684	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.55600	0.51700	7.01439	0.00000	0.0000	5,000
01/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.27300	0.30200	10.62271	0.00000	0.0000	7,051
01/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.21600	1.15600	4.93421	0.00000	0.0000	10,000
01/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.03300	0.04100	24.24242	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.64100	1.57600	3.96100	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91400	0.86100	5.79869	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08100	0.09600	18.51852	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.46500	0.43000	7.52688	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.38200	0.41500	8.63874	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.63800	0.59400	6.89655	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.20500	0.22900	11.70732	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.26200	1.20100	4.83360	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.69100	1.62400	3.96215	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.66800	0.62200	6.88623	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.18500	0.20700	11.89189	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.53200	0.49400	7.14286	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
01/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.29900	0.32900	10.03344	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60800	0.56700	6.74342	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.22500	0.25200	12.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.48600	0.45000	7.40741	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.35300	0.38500	9.06516	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.99700	0.94000	5.71715	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.06400	0.07500	17.18750	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.03900	0.98200	5.48604	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05600	0.06700	19.64286	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.40200	1.33900	4.49358	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.73300	0.68400	6.68486	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.15000	0.16900	12.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.50900	0.47100	7.46562	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.32600	0.35600	9.20245	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.87500	0.82300	5.94286	0.00000	0.0000	5,000
01/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.09200	0.10800	17.39130	0.00000	0.0000	2,420
01/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.88900	1.82200	3.54685	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.13700	2.07000	3.13524	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.80200	0.75200	6.23441	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.11900	0.13700	15.12605	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.44500	0.41100	7.64045	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.41200	0.44600	8.25243	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08800	2.02000	3.25670	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.35500	1.29200	4.64945	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.70000	0.65300	6.71429	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.16700	0.18800	12.57485	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.38900	0.35800	7.96915	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.50600	0.54300	7.31225	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.83900	1.77200	3.64328	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.76700	0.71700	6.51890	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.13400	0.15200	13.43284	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.74000	1.67300	3.85057	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.79000	1.72200	3.79888	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	2,420
01/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.93900	1.87100	3.50696	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.18700	2.12000	3.06356	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	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
01/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.37300	0.34200	8.31099	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.54000	0.57700	6.85185	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.35600	0.32700	8.14607	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.57300	0.61200	6.80628	0.00000	0.0000	190
01/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.27500	0.25100	8.72727	0.00000	0.0000	3
01/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.79200	0.83600	5.55556	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.95000	0.99700	4.94737	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.23300	0.21200	9.01288	0.00000	0.0000	100
01/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.32700	0.29800	8.86850	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.64400	0.68300	6.05590	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.31300	0.28600	8.62620	0.00000	0.0000	0
01/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.68000	0.72100	6.02941	0.00000	0.0000	176
01/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.38190	8.31480	0.80053	8.39670	8.3371	22,412
01/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.23800	1.18500	4.28110	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.10600	0.12000	13.20755	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.19900	1.14600	4.42035	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.11700	0.13100	11.96581	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.27900	1.22500	4.22205	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.70500	0.67000	4.96454	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.42300	0.45500	7.56501	0.00000	0.0000	132
01/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.03700	0.04500	21.62162	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.66900	1.61000	3.53505	0.00000	0.0000	4,850
01/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.55000	0.52100	5.27273	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.66800	0.70600	5.68862	0.00000	0.0000	200
01/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.50100	0.47400	5.38922	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.76900	0.80900	5.20156	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.47200	0.44500	5.72034	0.00000	0.0000	0
01/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.84000	0.88000	4.76190	0.00000	0.0000	132
01/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.47660	8.41110	0.77272	8.51820	8.5182	1,325
01/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.41300	1.36200	3.60934	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.13600	0.15100	11.02941	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.37500	1.32500	3.63636	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.14800	0.16400	10.81081	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.45100	1.40000	3.51482	0.00000	0.0000	16,000
01/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.12400	0.13900	12.09677	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.16100	0.17700	9.93789	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.33800	1.28800	3.73692	0.00000	0.0000	37,000
01/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.15600	1.19700	3.54671	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.53300	0.50800	4.69043	0.00000	0.0000	360
01/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.96300	0.92500	3.94600	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.38600	0.41400	7.25389	0.00000	0.0000	360
01/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.68000	0.65000	4.41176	0.00000	0.0000	0
01/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.80300	0.83900	4.48319	0.00000	0.0000	4,000
01/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.23200	1.27400	3.40909	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
01/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.50900	0.48500	4.71513	0.00000	0.0000	5,500
01/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.93800	0.97700	4.15778	0.00000	0.0000	1,500
01/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.61500	0.58800	4.39024	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.56560	8.50200	0.74250	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.21500	1.18000	2.88066	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.34900	0.37800	8.30946	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.18800	1.15400	2.86195	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.37200	0.40200	8.06452	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.24400	1.20600	3.05466	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.32800	0.35400	7.92683	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.50100	0.53400	6.58683	0.00000	0.0000	540
01/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.06700	1.03600	2.90534	0.00000	0.0000	300
01/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.21400	1.25000	2.96540	0.00000	0.0000	0
01/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.68000	0.65200	4.11765	0.00000	0.0000	540
01/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.64610	8.58240	0.73675	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.22900	1.19400	2.84784	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.53300	0.56200	5.44090	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.20700	1.17200	2.89975	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.56100	0.59000	5.16934	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.25200	1.21600	2.87540	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.50600	0.53400	5.53360	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.27000	1.30100	2.44094	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.81600	0.78300	4.04412	0.00000	0.0000	180
01/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.16500	1.13100	2.91845	0.00000	0.0000	0
01/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.61900	0.64900	4.84653	0.00000	0.0000	180
01/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.38920	9.32660	0.66672	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.96600	1.91400	2.64496	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.07700	1.08700	0.92851	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.94700	1.89500	2.67078	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.10800	1.11800	0.90253	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.98600	1.93300	2.66868	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.04700	1.05600	0.85960	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.76800	0.78100	1.69271	0.00000	0.0000	0
01/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.15700	2.10800	2.27167	0.00000	0.0000	200
01/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.47970	10.41710	0.59735	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.65500	2.60400	1.92090	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.37500	1.38700	0.87273	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.63700	2.58700	1.89609	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.40700	1.42000	0.92395	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.67300	2.62200	1.90797	0.00000	0.0000	0
01/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.34300	1.35500	0.89352	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.17640	8.10960	0.81699	8.18650	8.1800	200
01/12/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.17725	1.11070	5.65300	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00085	0.00110	29.41176	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.12743	1.06091	5.90014	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
01/12/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00103	0.00131	27.18447	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.22710	1.16052	5.42580	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00070	0.00092	31.42857	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.28300	8.21530	0.81734	8.28830	8.2867	627
01/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.83812	0.78690	6.11130	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.10512	0.12160	15.67732	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.80192	0.75165	6.26871	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.11892	0.13635	14.65691	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.87541	0.82324	5.95949	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.09241	0.10794	16.80554	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.38224	0.41478	8.51298	0.00000	0.0000	0
01/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.46524	0.43008	7.55739	0.00000	0.0000	80
01/12/2011	£ / R 2011/12/19			Foreign Exchange Future	12.87420	12.74880	0.97404	12.86900	12.7560	13,361
01/12/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.23000	1.10600	10.08130	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.18100	1.05700	10.49958	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.28000	1.15500	9.76563	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.69600	0.58000	16.66667	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.02200	0.03100	40.90909	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.57600	1.45100	7.93147	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.98500	0.86100	12.58883	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.13200	1.00800	10.95406	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.37400	2.24900	5.26537	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.17400	2.04900	5.74977	0.00000	0.0000	0
01/12/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19			Foreign Exchange Future	13.03080	12.90360	0.97615	0.00000	0.0000	3,278
01/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.64800	1.51700	7.94903	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.60200	1.47000	8.23970	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.69500	1.56400	7.72861	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.06400	0.06000	6.25000	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.55600	1.42400	8.48329	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.25400	1.13800	9.25040	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.07200	1.94300	6.22587	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.04100	0.03900	4.87805	0.00000	0.0000	768
01/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.33400	1.21500	8.92054	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
01/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.10300	0.11100	7.76699	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.96600	0.86300	10.66253	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.23500	0.25900	10.21277	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.74100	1.61100	7.46697	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.06000	0.05700	5.00000	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.16800	2.03900	5.95018	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.41900	1.29500	8.73855	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.08800	0.09100	3.40909	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.97700	1.84800	6.52504	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.04600	0.04400	4.34783	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.17800	1.06500	9.59253	0.00000	0.0000	0
01/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.14700	0.16100	9.52381	0.00000	0.0000	768
01/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.17490	13.04730	0.96851	13.10000	13.1000	2,853
01/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.55500	1.45300	6.55949	0.00000	0.0000	0
01/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.23000	0.25600	11.30435	0.00000	0.0000	0
01/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.51700	1.41900	6.46012	0.00000	0.0000	0
01/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.24200	0.27200	12.39669	0.00000	0.0000	0
01/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.59400	1.48800	6.64994	0.00000	0.0000	0
01/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.21900	0.24100	10.04566	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10550	0.10440	1.04265	0.00000	0.0000	5,998
01/12/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02550	0.02440	4.31373	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01551	0.01441	7.09220	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03550	0.03440	3.09859	0.00000	0.0000	0
01/12/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10710	0.10600	1.02708	0.00000	0.0000	31
01/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01743	0.01640	5.90935	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00033	0.00040	21.21212	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00941	0.00859	8.71413	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00231	0.00259	12.12121	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02717	0.02607	4.04858	0.00000	0.0000	0
01/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19			Foreign Exchange Future	11.02300	10.93610	0.78835	11.03200	10.9711	21,104
01/12/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.22400	1.13800	7.02614	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.17500	1.08800	7.40426	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.27400	1.18800	6.75039	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.02600	0.94000	8.38207	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.47300	1.38700	5.83842	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/12/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.72300	1.63600	5.04933	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.62300	1.53600	5.36044	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.02300	0.01200	47.82609	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.75000	0.82600	10.13333	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.07500	0.98900	8.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.03500	0.02000	42.85714	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.61200	0.68400	11.76471	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.52300	1.43700	5.64675	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	8,220
01/12/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.17800	0.13400	24.71910	0.00000	0.0000	8,220
01/12/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.15500	0.19800	27.74194	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.77800	0.69400	10.79692	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.03000	0.01700	43.33333	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.65700	0.73100	11.26332	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.68000	0.59700	12.20588	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.97600	0.89000	8.81148	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.42300	1.33700	6.04357	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.10500	0.07300	30.47619	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.28200	0.33700	19.50355	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.87700	0.79200	9.69213	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.92600	0.84100	9.17927	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	2,740
01/12/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.72900	0.64500	11.52263	0.00000	0.0000	2,740
01/12/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.20400	0.15400	24.50980	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.13100	0.16800	28.24427	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.89200	0.97100	8.85650	0.00000	0.0000	0
01/12/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.01500	0.00700	53.33333	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19			Foreign Exchange Future	11.18180	11.08600	0.85675	11.17000	11.1287	15,664
01/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.16400	1.08500	6.78694	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.08200	0.09900	20.73171	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.12200	1.04500	6.86275	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.09000	0.10900	21.11111	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.20700	1.12600	6.71085	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07500	0.09000	20.00000	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.14500	2.05100	4.38228	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01300	0.01500	15.38462	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
01/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.04200	0.96600	7.29367	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.11000	0.13000	18.18182	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.43200	1.34500	6.07542	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.19400	2.10000	4.28441	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.34100	1.25500	6.41312	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05900	0.06900	16.94915	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.78400	0.71800	8.41837	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.20200	0.23200	14.85149	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.69000	0.63000	8.69565	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.25800	0.29400	13.95349	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.00300	0.92800	7.47757	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.12100	0.14200	17.35537	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.51100	0.46000	9.98043	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.42900	0.47400	10.48951	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.36300	0.32300	11.01928	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.68100	0.73700	8.22320	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.60800	0.55200	9.21053	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.32600	0.36600	12.26994	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.29500	0.26000	11.86441	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.86300	0.92400	7.06837	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.58200	0.52800	9.27835	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.35000	0.39200	12.00000	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.66400	1.57400	5.40865	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.03200	0.03800	18.75000	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.43000	0.38500	10.46512	0.00000	0.0000	0
01/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.54800	0.59900	9.30657	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.32700	11.22530	0.89785	11.33270	11.3150	13,749
01/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.17500	1.10000	6.38298	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.24800	0.27500	10.88710	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.14100	1.06700	6.48554	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26400	0.29200	10.60606	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.21000	1.13400	6.28099	0.00000	0.0000	0
01/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.23300	0.25900	11.15880	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.46510	11.35950	0.92106	0.00000	0.0000	200
01/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.21500	1.14300	5.92593	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.47500	0.50900	7.15789	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.18400	1.11300	5.99662	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.49400	0.52900	7.08502	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.24600	1.17300	5.85875	0.00000	0.0000	0
01/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.45600	0.48900	7.23684	0.00000	0.0000	0
01/12/2011	AUS\$ / R 2011/12/19			Foreign Exchange Future	8.39540	8.29080	1.24592	8.29150	8.2915	9,692
01/12/2011	AUS\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.74600	1.64100	6.01375	0.00000	0.0000	0
01/12/2011	AUS\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/12/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.69600	1.59100	6.19104	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.79600	1.69100	5.84633	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.89900	0.79600	11.45717	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.09700	0.99300	9.48040	0.00000	0.0000	0
01/12/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.41760	8.31310	1.24145	0.00000	0.0000	21,693
01/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.21000	1.10800	8.42975	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.16500	1.06300	8.75536	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.04700	0.05000	6.38298	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.25600	1.15300	8.20064	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.07700	0.97600	9.37790	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.48800	1.38500	6.92204	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.79100	0.69700	11.88369	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.12300	0.13400	8.94309	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.03400	0.93300	9.76789	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.06600	0.07000	6.06061	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.44100	1.33800	7.14781	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.22200	2.11800	4.68047	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.68100	0.59100	13.21586	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.16300	0.17800	9.20245	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.45070	8.34800	1.21528	0.00000	0.0000	6,113
01/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.97900	0.88600	9.49949	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.17800	0.18800	5.61798	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.94300	0.85100	9.75610	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.19200	0.20300	5.72917	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	1.01500	0.92100	9.26108	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.16400	0.17300	5.48780	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.48460	8.38410	1.18450	0.00000	0.0000	2,098
01/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.73100	0.65900	9.84952	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.48300	0.51100	5.79710	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.70600	0.63600	9.91501	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.50800	0.53800	5.90551	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.75600	0.68300	9.65608	0.00000	0.0000	0
01/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.45800	0.48500	5.89520	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.54510	9.36330	1.90464	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.60800	2.44400	6.28834	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
01/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36300	0.38100	4.95868	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.56700	2.40400	6.34982	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37200	0.39100	5.10753	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.64900	2.48500	6.19102	0.00000	0.0000	0
01/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35400	0.37200	5.08475	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.05440	7.97660	0.96593	0.00000	0.0000	10
01/12/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.80600	0.72800	9.67742	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.75600	0.67800	10.31746	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.85500	0.77800	9.00585	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.41100	0.33900	17.51825	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.25400	1.17700	6.14035	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.46000	0.38500	16.30435	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.20400	1.12700	6.39535	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.65700	0.57900	11.87215	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.15400	1.07700	6.67244	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.60700	0.53000	12.68534	0.00000	0.0000	0
01/12/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.14150	8.06360	0.95683	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.67000	0.60500	9.70149	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.07900	0.09100	15.18987	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.63200	0.56800	10.12658	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.09100	0.10400	14.28571	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.71000	0.64400	9.29577	0.00000	0.0000	0
01/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.06900	0.08000	15.94203	0.00000	0.0000	0
01/12/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.17320	0.15860	8.42956	0.00000	0.0000	12,659
01/12/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.14490	0.12280	15.25190	0.00000	0.0000	18,519
01/12/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.10510	0.12600	19.88582	0.00000	0.0000	12,423
01/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.42810	0.39950	6.68068	0.00000	0.0000	100,000
01/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09710	0.11100	14.31514	0.00000	0.0000	100,000
01/12/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.12580	0.15140	20.34976	0.00000	0.0000	12,346
01/12/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.16840	0.14520	13.77672	0.00000	0.0000	18,750
01/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.10640	0.09850	7.42481	0.00000	0.0000	12,500
01/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.08990	0.08530	5.11680	0.00000	0.0000	12,500
01/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.05450	0.06370	16.88073	0.00000	0.0000	19,481
01/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.07700	0.08700	12.98701	0.00000	0.0000	12,987
01/12/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.98170	8.91200	0.77602	9.01880	9.0144	220

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
01/12/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.69000	0.62100	10.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.64200	0.57300	10.74766	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.73900	0.67000	9.33694	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.50000	0.43400	13.20000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.83700	0.76700	8.36320	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.08300	1.01400	6.37119	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.45400	0.39200	13.65639	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.02200	0.03000	36.36364	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.21100	0.16700	20.85308	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.12900	0.15500	20.15504	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.06100	0.04200	31.14754	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.47900	0.53000	10.64718	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.11300	0.08400	25.66372	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.28100	0.32200	14.59075	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.54700	0.47700	12.79707	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.98400	0.91500	7.01220	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.23200	1.16300	5.60065	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.26800	0.21800	18.65672	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.08600	0.10600	23.25581	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.33200	1.26200	5.25526	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.33500	0.28000	16.41791	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.05300	0.06800	28.30189	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.18600	0.14600	21.50538	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.15400	0.18400	19.48052	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.41200	0.35200	14.56311	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.03000	0.04000	33.33333	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.05400	0.03600	33.33333	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.52200	0.57400	9.96169	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.10000	0.07300	27.00000	0.00000	0.0000	0
01/12/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.31800	0.36100	13.52201	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.12250	9.04590	0.83968	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.72400	0.66900	7.59669	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.69300	0.64000	7.64791	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22100	0.24400	10.40724	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
01/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.75700	0.70000	7.52972	0.00000	0.0000	0
01/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18500	0.20400	10.27027	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.37750	6.31430	0.99098	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.16400	0.12500	23.78049	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.05100	0.07600	49.01961	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.15800	0.12000	24.05063	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.05500	0.08100	47.27273	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.17100	0.13100	23.39181	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04800	0.07200	50.00000	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.42910	6.36580	0.98459	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.31100	0.27100	12.86174	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.16600	0.18900	13.85542	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.30500	0.26600	12.78689	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.17000	0.19400	14.11765	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.31600	0.27600	12.65823	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.16100	0.18400	14.28571	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.47030	6.40670	0.98295	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.44100	0.40400	8.39002	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.27100	0.29700	9.59410	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.41500	0.37900	8.67470	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.29500	0.32200	9.15254	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.46800	0.42900	8.33333	0.00000	0.0000	0
01/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.24800	0.27200	9.67742	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2011	RAIN 2011/12/19			Foreign Exchange Future	16,310.44000	16,177.32000	0.81616	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.28210	1.27330	0.68637	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.18240	0.17350	4.87939	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00030	0.00020	33.33333	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.13290	0.12420	6.54628	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00080	0.00090	12.50000	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.23220	0.22340	3.78984	0.00000	0.0000	0
01/12/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00010	0.00010	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
01/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29910	1.29020	0.68509	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12310	0.11650	5.36149	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02400	0.02630	9.58333	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.09160	0.08600	6.11354	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04250	0.04580	7.76471	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16080	0.15350	4.53980	0.00000	0.0000	0
01/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01170	0.01330	13.67521	0.00000	0.0000	0

Future Open Interest										738,416
Option Open Interest										328,993
Total										1,067,409