



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 06/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
06/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.80570	6.82850	0.33501	6.85400	6.8100	337,323
06/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.25600	1.23400	1.75159	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.30500	1.28300	1.68582	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	3,000
06/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.20700	1.18500	1.82270	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.01300	0.99100	2.17177	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	15,000
06/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	5,000
06/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.63600	0.61500	3.30189	0.00000	0.0000	2,800
06/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.17600	0.18300	3.97727	0.00000	0.0000	980
06/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17000	0.15500	8.82353	0.00000	0.0000	10,000
06/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.13800	0.14400	4.34783	0.00000	0.0000	6,000
06/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.23200	0.21600	6.89655	0.00000	0.0000	10,000
06/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.68200	0.66100	3.07918	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	10,000
06/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.82200	0.80000	2.67640	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	200
06/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.23100	0.24100	4.32900	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12500	0.11300	9.60000	0.00000	0.0000	5,980
06/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08900	0.08000	10.11236	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.29500	0.30800	4.40678	0.00000	0.0000	6,060
06/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.37900	0.36000	5.01319	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	6,060
06/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.99400	2.97200	0.73480	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.54700	0.52700	3.65631	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.05300	0.05500	3.77358	0.00000	0.0000	8,880
06/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.46100	0.44100	4.33839	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.06700	0.06900	2.98507	0.00000	0.0000	6,000
06/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07400	0.06600	10.81081	0.00000	0.0000	8,880
06/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.33000	0.34400	4.24242	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.20200	0.21100	4.45545	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
06/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.14600	0.13300	8.90411	0.00000	0.0000	1,980
06/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.20000	0.18400	8.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.15600	0.16200	3.84615	0.00000	0.0000	1,980
06/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.72800	0.70700	2.88462	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.12200	0.12700	4.09836	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.26600	0.24900	6.39098	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.86900	0.84700	2.53165	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.42000	0.40000	4.76190	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.10800	0.11200	3.70370	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.30200	0.28400	5.96026	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.44600	0.46400	4.03587	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.96400	0.94300	2.17842	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.05700	1.07900	2.08136	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.50400	0.48300	4.16667	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.77500	0.75300	2.83871	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.00700	1.03000	2.28401	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.35400	1.33200	1.62482	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.95800	0.98000	2.29645	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.91700	0.89500	2.39913	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.53200	0.55100	3.57143	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.10700	1.12900	1.98735	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.09600	0.09900	3.12500	0.00000	0.0000	0
06/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.34000	0.32100	5.58824	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.89860	6.92180	0.33630	0.00000	0.0000	44,403
06/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.14600	0.15000	2.73973	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.59700	0.57800	3.18258	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.13600	0.14000	2.94118	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.63700	0.61800	2.98273	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.15600	0.16100	3.20513	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.55700	0.53900	3.23160	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.20500	0.19300	5.85366	0.00000	0.0000	0

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06/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.35400	0.36500	3.10734	0.00000	0.0000	6,425
06/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.16600	1.14500	1.80103	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	2,962
06/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.34000	0.32400	4.70588	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.23900	0.24600	2.92887	0.00000	0.0000	2,962
06/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.51800	0.50000	3.47490	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.16700	0.17200	2.99401	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.78900	0.80900	2.53485	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	5,000
06/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.72000	0.70100	2.63889	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.11900	0.12300	3.36134	0.00000	0.0000	500
06/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.54900	0.56500	2.91439	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.58600	0.60300	2.90102	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08700	0.08100	6.89655	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.70500	0.72300	2.55319	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.21300	1.19100	1.81369	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.96800	0.99000	2.27273	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.12800	0.13100	2.34375	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.67900	0.65900	2.94551	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.38300	0.39500	3.13316	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.18400	0.17300	5.97826	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.32600	0.33600	3.06748	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.22700	0.21400	5.72687	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.07400	1.05300	1.95531	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.09300	0.09500	2.15054	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.89400	0.87300	2.34899	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.30000	0.30900	3.00000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.25100	0.23700	5.57769	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.66400	0.68200	2.71084	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.62500	0.64200	2.72000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07600	0.07000	7.89474	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.92300	0.94300	2.16685	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.08200	0.08400	2.43902	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.98300	0.96200	2.13632	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.10500	0.10800	2.85714	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.80600	0.78600	2.48139	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.44500	0.45900	3.14607	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.14600	0.13700	6.16438	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
06/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.06300	1.08400	1.97554	0.00000	0.0000	0
06/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.99530	7.01890	0.33737	0.00000	0.0000	13,511
06/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.33600	0.34700	3.27381	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.37700	0.36400	3.44828	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.31800	0.32800	3.14465	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.40900	0.39500	3.42298	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.35700	0.36800	3.08123	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.34800	0.33500	3.73563	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.35000	0.36100	3.14286	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.35500	0.34200	3.66197	0.00000	0.0000	1,000
06/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.29700	0.30600	3.03030	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.45200	0.43700	3.31858	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26600	0.27400	3.00752	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.52100	0.50500	3.07102	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.45200	0.46500	2.87611	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.25700	0.24600	4.28016	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.28100	0.29000	3.20285	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.48600	0.47100	3.08642	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.48000	0.49400	2.91667	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.23500	0.22500	4.25532	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.19400	0.20100	3.60825	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.74900	0.73200	2.26969	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.08700	1.06800	1.74793	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.22700	0.23400	3.08370	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.63200	0.61500	2.68987	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.40300	1.38200	1.49679	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.51000	0.52500	2.94118	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.21500	0.20600	4.18605	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.09400	0.09700	3.19149	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.44900	1.42800	1.44928	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.42500	0.43700	2.82353	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.28000	0.26800	4.28571	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.12700	0.13100	3.14961	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.13200	1.11200	1.76678	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.31300	0.32300	3.19489	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.41800	0.40400	3.34928	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.54100	0.55600	2.77264	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.19600	0.18700	4.59184	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.21500	0.22200	3.25581	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.67000	0.65300	2.53731	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.10700	0.11000	2.80374	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.31200	1.29100	1.60061	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
06/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.14500	0.15000	3.44828	0.00000	0.0000	0
06/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.00000	0.98100	1.90000	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.09880	7.12290	0.33949	0.00000	0.0000	2,000
06/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.37200	0.38000	2.15054	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.52300	0.50700	3.05927	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.35600	0.36300	1.96629	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.55700	0.54000	3.05206	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.38900	0.39700	2.05656	0.00000	0.0000	0
06/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.49000	0.47400	3.26531	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.20500	7.22910	0.33449	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.49700	0.50700	2.01207	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.49200	0.47800	2.84553	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.47800	0.48800	2.09205	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.52300	0.50900	2.67686	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.51800	0.52900	2.12355	0.00000	0.0000	13,000
06/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.46300	0.45000	2.80778	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.55500	0.54000	2.70270	0.00000	0.0000	0
06/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.46000	0.46900	1.95652	0.00000	0.0000	11,000
06/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.30790	7.33190	0.32841	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.42800	0.43800	2.33645	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.82000	0.80600	1.70732	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.41500	0.42400	2.16867	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.85700	0.84200	1.75029	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.44200	0.45200	2.26244	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.78400	0.77000	1.78571	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.04700	1.03100	1.52818	0.00000	0.0000	0
06/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.35500	0.36300	2.25352	0.00000	0.0000	300
06/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.26090	8.28450	0.28568	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.98300	0.99600	1.32248	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.22200	1.21200	0.81833	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.96700	0.98000	1.34436	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.25600	1.24600	0.79618	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.99800	1.01200	1.40281	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.18700	1.17800	0.75821	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.89600	0.89000	0.66964	0.00000	0.0000	0
06/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.15700	1.17400	1.46932	0.00000	0.0000	200
06/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.05820	9.08180	0.26054	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.36000	1.37300	0.95588	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.50200	1.49100	0.73236	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.34400	1.35700	0.96726	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.53600	1.52500	0.71615	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.37500	1.38900	1.01818	0.00000	0.0000	0
06/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.46700	1.45700	0.68166	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.80570	6.82850	0.33501	0.00000	0.0000	321
06/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.08510	0.08800	3.40776	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
06/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.37940	0.35950	5.24512	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.07553	0.07795	3.20402	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.41983	0.39945	4.85435	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.09597	0.09942	3.59487	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.34027	0.32092	5.68666	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.89860	6.92180	0.33630	0.00000	0.0000	20
06/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.23854	0.24576	3.02675	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.33994	0.32396	4.70083	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.22202	0.22868	2.99973	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.37342	0.35688	4.42933	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.25636	0.26418	3.05040	0.00000	0.0000	0
06/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.30776	0.29238	4.99740	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.94780	10.89960	0.44027	10.93860	10.9130	47,902
06/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.64100	0.67700	5.61622	0.00000	0.0000	200
06/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.68300	0.72000	5.41728	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.09700	0.08500	12.37113	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.59900	0.63500	6.01002	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	8,945
06/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.76900	0.80800	5.07152	0.00000	0.0000	100
06/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.18100	1.22500	3.72566	0.00000	0.0000	200
06/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.27600	0.30000	8.69565	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.22400	0.20000	10.71429	0.00000	0.0000	3,455
06/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.53600	0.49600	7.46269	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.08800	0.09600	9.09091	0.00000	0.0000	5,490
06/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.24500	0.22000	10.20408	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.24700	0.27000	9.31174	0.00000	0.0000	1,200
06/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.40800	0.43800	7.35294	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.15600	0.13800	11.53846	0.00000	0.0000	1,200
06/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.29900	0.26700	10.70234	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.20100	0.21700	7.96020	0.00000	0.0000	630
06/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.33900	0.36600	7.96460	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.18700	0.16600	11.22995	0.00000	0.0000	630
06/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.17100	0.15100	11.69591	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.37300	0.40100	7.50670	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.99400	1.03600	4.22535	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.05500	0.04800	12.72727	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.85700	0.89800	4.78413	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.90200	0.94400	4.65632	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.14200	0.12500	11.97183	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.44400	0.47500	6.98198	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
06/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.35900	0.32500	9.47075	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.16100	0.17500	8.69565	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.81300	0.85300	4.92005	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.04600	0.04000	13.04348	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.94800	0.99000	4.43038	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.42600	0.38900	8.68545	0.00000	0.0000	0
06/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.12800	0.13900	8.59375	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.08520	11.03740	0.43121	11.08950	11.0600	9,978
06/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.22800	0.21500	5.70175	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.79300	0.82800	4.41362	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.21600	0.20400	5.55556	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.83100	0.86700	4.33213	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.24000	0.22700	5.41667	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.75500	0.79000	4.63576	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.12900	0.12200	5.42636	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.24400	1.28500	3.29582	0.00000	0.0000	250
06/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.32800	0.31100	5.18293	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.54300	0.57400	5.70902	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.17600	0.16600	5.68182	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.99100	1.02900	3.83451	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.20500	0.19400	5.36585	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.87000	0.90700	4.25287	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.75300	0.71800	4.64807	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.16800	0.18100	7.73810	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.62100	0.58800	5.31401	0.00000	0.0000	0
06/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.23600	0.25100	6.35593	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.22750	11.18020	0.42129	0.00000	0.0000	2,814
06/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.45600	0.43700	4.16667	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.67900	0.70700	4.12371	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.43900	0.42000	4.32802	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.71200	0.74000	3.93258	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.47300	0.45400	4.01691	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.64600	0.67400	4.33437	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.42200	0.40400	4.26540	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.74500	0.77400	3.89262	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.32400	0.31000	4.32099	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.99700	1.03000	3.30993	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.65300	0.62500	4.28790	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.42600	0.44500	4.46009	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.34900	0.33400	4.29799	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.92200	0.95400	3.47072	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.24000	0.23000	4.16667	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.31300	1.35000	2.81797	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.49200	0.47100	4.26829	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
06/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.61500	0.64100	4.22764	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70700	0.67800	4.10184	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.38000	0.39800	4.73684	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.37600	0.36000	4.25532	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.84900	0.88000	3.65135	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.60200	0.57500	4.48505	0.00000	0.0000	0
06/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.47500	0.49500	4.21053	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.37840	11.33230	0.40515	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47600	0.46200	2.94118	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.94800	0.98000	3.37553	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.46200	0.44800	3.03030	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.98400	1.01600	3.25203	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.49100	0.47700	2.85132	0.00000	0.0000	0
06/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.91300	0.94500	3.50493	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08400	0.08450	0.59524	0.00000	0.0000	12,348
06/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00487	0.00521	6.98152	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00087	0.00071	18.39080	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00093	0.00098	5.37634	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00693	0.00648	6.49351	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01403	0.01452	3.49252	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41600	11.41550	0.00438	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08520	0.08570	0.58685	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00726	0.00760	4.68320	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00206	0.00190	7.76699	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00295	0.00309	4.74576	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00775	0.00739	4.64516	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01544	0.01591	3.04404	0.00000	0.0000	0
06/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00024	0.00021	12.50000	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.82410	9.75170	0.73696	9.80500	9.7590	58,692
06/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.30700	0.25800	15.96091	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.13300	0.15600	17.29323	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.27600	0.22900	17.02899	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.15200	0.17700	16.44737	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.34000	0.28800	15.29412	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.11600	0.13600	17.24138	0.00000	0.0000	2,065
06/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.19500	0.22900	17.43590	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.21900	0.18100	17.35160	0.00000	0.0000	5,655
06/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.63000	0.69200	9.84127	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.05400	0.04400	18.51852	0.00000	0.0000	3,590
06/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.56900	0.50700	10.89631	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.04500	0.05500	22.22222	0.00000	0.0000	6,195
06/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	6,195
06/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.50400	0.56100	11.30952	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
06/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.13900	0.11500	17.26619	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.31500	0.36300	15.23810	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.85600	0.92200	7.71028	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.48700	0.42800	12.11499	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.76400	0.82900	8.50785	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.03400	0.02700	20.58824	0.00000	0.0000	0
06/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.81000	0.87500	8.02469	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.92950	9.85790	0.72108	9.91750	9.8901	4,928
06/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.41100	0.37100	9.73236	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.28200	0.31300	10.99291	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.38500	0.34700	9.87013	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.30600	0.33900	10.78431	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.43800	0.39700	9.36073	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.25900	0.28900	11.58301	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.31600	0.28700	9.17722	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.38700	0.42900	10.85271	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.55900	0.51100	8.58676	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.18000	0.20300	12.77778	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.73600	0.67900	7.74457	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.10700	0.12100	13.08411	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.66200	0.60800	8.15710	0.00000	0.0000	0
06/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.13300	0.15000	12.78195	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.03680	9.96620	0.70341	0.00000	0.0000	8,003
06/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.41500	0.38400	7.46988	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.47800	0.51800	8.36820	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.39600	0.36600	7.57576	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.50900	0.55000	8.05501	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.43400	0.40200	7.37327	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.44700	0.48600	8.72483	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.07600	1.01600	5.57621	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.08900	0.10000	12.35955	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.36100	0.33400	7.47922	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.57400	0.61800	7.66551	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.56100	0.51800	7.66488	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.32400	0.35200	8.64198	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.12000	1.05600	5.71429	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.08300	0.09000	8.43373	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.50700	0.46800	7.69231	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.37000	0.40200	8.64865	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.26300	0.24300	7.60456	0.00000	0.0000	0
06/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.82600	0.87700	6.17433	0.00000	0.0000	0
06/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.21170	7.23150	0.27455	0.00000	0.0000	25,666

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
06/07/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57500	0.59300	3.13043	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52900	0.54600	3.21361	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62300	0.64100	2.88925	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.33500	0.32000	4.47761	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.29500	0.28000	5.08475	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.27100	0.28400	4.79705	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.13600	0.14500	6.61765	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.12400	0.11400	8.06452	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.37800	0.36100	4.49735	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.16600	0.17600	6.02410	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10400	0.09500	8.65385	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.74800	0.72900	2.54011	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.48300	0.50000	3.51967	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.79600	0.77800	2.26131	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43800	0.45400	3.65297	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.19800	0.21000	6.06061	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.94300	0.92400	2.01485	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.25600	0.24200	5.46875	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.84500	0.82600	2.24852	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.22910	7.24960	0.28358	0.00000	0.0000	890
06/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62300	0.64100	2.88925	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58200	0.59900	2.92096	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66600	0.68400	2.70270	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12700	0.13300	4.72441	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.39800	0.38300	3.76884	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.18200	0.19100	4.94505	0.00000	0.0000	0
06/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25300	0.24100	4.74308	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
06/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.25000	7.27110	0.29103	0.00000	0.0000	4
06/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26600	0.27900	4.88722	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.26600	0.25800	3.00752	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.24600	0.25500	3.65854	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.29600	0.28400	4.05405	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29100	0.30500	4.81100	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.24100	0.23400	2.90456	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.21000	0.21700	3.33333	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.36000	0.34600	3.88889	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.44200	0.45600	3.16742	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.12100	0.12100	0.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.62100	0.60000	3.38164	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19400	0.20000	3.09278	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.39400	0.37900	3.80711	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40900	0.42300	3.42298	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.06700	1.08700	1.87441	0.00000	0.0000	0
06/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.25960	8.26650	0.08354	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.38900	1.38900	0.00000	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42900	0.42300	1.39860	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36100	1.36200	0.07348	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45100	0.44600	1.10865	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.41700	1.42600	0.63514	0.00000	0.0000	0
06/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40700	0.41000	0.73710	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.06170	7.05640	0.07505	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07100	0.06600	7.04225	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.25900	0.26000	0.38610	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29700	0.29900	0.67340	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08500	0.08000	5.88235	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22300	0.22400	0.44843	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.74700	0.75200	0.66934	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.69800	0.70300	0.71633	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.79500	0.80000	0.62893	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.51100	0.51500	0.78278	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.48100	0.47400	1.45530	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.23500	0.22800	2.97872	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07300	0.07200	1.36986	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
06/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.89300	0.89800	0.55991	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.14140	7.13720	0.05881	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18300	0.18000	1.63934	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.29200	0.29300	0.34247	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16700	0.16400	1.79641	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32600	0.32700	0.30675	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.20100	0.19800	1.49254	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.26000	0.26100	0.38462	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.59500	0.59700	0.33613	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.43700	0.43300	0.91533	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09600	0.09600	0.00000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09400	0.09200	2.12766	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.55300	0.55500	0.36166	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.40100	0.39700	0.99751	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11000	0.11000	0.00000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.13800	0.13500	2.17391	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.39700	0.39800	0.25189	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.36700	0.36300	1.08992	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.12600	0.12600	0.00000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.12500	0.12300	1.60000	0.00000	0.0000	0
06/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.43400	0.43600	0.46083	0.00000	0.0000	0
06/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03880	0.03730	3.86598	0.00000	0.0000	22,388
06/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.09530	0.10160	6.61070	0.00000	0.0000	21,898
06/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.05230	8.14590	1.16240	0.00000	0.0000	960
06/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.47100	0.54500	15.71125	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.06900	0.04900	28.98551	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.43300	0.50400	16.39723	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08100	0.05800	28.39506	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.51000	0.58700	15.09804	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.05800	0.04100	29.31034	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.09700	0.12000	23.71134	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.44500	0.37400	15.95506	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	1.02000	0.93100	8.72549	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.97200	0.88400	9.05350	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.36100	0.42700	18.28255	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.10900	0.08100	25.68807	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.92500	0.83800	9.40541	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.03900	0.04800	23.07692	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.78700	0.70200	10.80051	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.03500	0.04300	22.85714	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
06/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.83300	0.74700	10.32413	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	1.06800	0.97800	8.42697	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.21200	1.12100	7.50825	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.32700	0.39000	19.26606	0.00000	0.0000	0
06/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.12500	0.09400	24.80000	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.16870	8.26480	1.17644	0.00000	0.0000	25
06/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.28100	0.32000	13.87900	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.41200	0.35500	13.83495	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.26400	0.30100	14.01515	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.44500	0.38600	13.25843	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.29900	0.34200	14.38127	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.38000	0.32700	13.94737	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.22000	0.25000	13.63636	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.55100	0.48500	11.97822	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.33900	0.38900	14.74926	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.32000	0.27400	14.37500	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.46800	0.53000	13.24786	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.19900	0.16500	17.08543	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.20700	0.23500	13.52657	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.58800	0.52000	11.56463	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.13600	0.15400	13.23529	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.86700	0.78900	8.99654	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.30900	1.22200	6.64629	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.10200	0.11500	12.74510	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.08300	1.00000	7.66390	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.23400	0.26600	13.67521	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.51500	0.45100	12.42718	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.41200	0.46900	13.83495	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.24300	0.20400	16.04938	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.56100	0.63000	12.29947	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.14200	0.11500	19.01408	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.15300	0.17300	13.07190	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.78400	0.70800	9.69388	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.62900	0.70200	11.60572	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.11000	0.08700	20.90909	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.17200	0.19600	13.95349	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.70300	0.63100	10.24182	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.12800	0.14500	13.28125	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.90900	0.83000	8.69087	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.19400	0.22100	13.91753	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.62500	0.55600	11.04000	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.07400	0.08300	12.16216	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
06/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.35500	1.26800	6.42066	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.09600	0.10900	13.54167	0.00000	0.0000	0
06/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.12700	1.04400	7.36469	0.00000	0.0000	0
06/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,870.85000	13,848.43000	0.16163	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05330	1.05630	0.28482	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01180	0.01210	2.54237	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05850	0.05580	4.61538	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10170	0.09870	2.94985	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02760	0.02860	3.62319	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02430	0.02230	8.23045	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07100	1.07400	0.28011	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03140	0.03230	2.86624	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06040	0.05830	3.47682	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01930	0.01990	3.10881	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09830	0.09590	2.44151	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05170	0.05320	2.90135	0.00000	0.0000	0
06/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03070	0.02920	4.88599	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>614,074</b>
<b>Option Open Interest</b>	<b>198,149</b>
<b>Total</b>	<b>812,223</b>