



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/11/2011

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
03/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.02820	7.92100	1.33529	8.14000	7.8900	255,159
03/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.71000	0.62300	12.25352	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.03200	0.05200	62.50000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.66700	0.58300	12.59370	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.03900	0.06200	58.97436	0.00000	0.0000	1,000
03/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.75300	0.66400	11.81939	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.02500	0.04300	72.00000	0.00000	0.0000	3,780
03/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.28200	1.17700	8.19033	0.00000	0.0000	6,425
03/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.25700	0.32500	26.45914	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.28500	0.24600	13.68421	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.03700	0.93400	9.93250	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.02000	0.03500	75.00000	0.00000	0.0000	800
03/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.79800	0.70600	11.52882	0.00000	0.0000	5,560
03/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.87900	1.77200	5.69452	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
03/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.05800	0.08700	50.00000	0.00000	0.0000	12,000
03/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.58600	0.50800	13.31058	0.00000	0.0000	11,280
03/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.58000	1.47300	6.77215	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.62900	1.52300	6.50706	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.77900	1.67200	6.01461	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.26400	0.22800	13.63636	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.28600	0.35700	24.82517	0.00000	0.0000	10,750
03/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.07900	1.97100	5.19481	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.62600	0.54500	12.93930	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.04800	0.07400	54.16667	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.33200	1.22600	7.95796	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	16,340
03/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.23300	1.12800	8.51582	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
03/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.33000	0.28400	13.93939	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.20200	0.26300	30.19802	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.44200	0.38300	13.34842	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.11400	0.16200	42.10526	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.18400	1.07900	8.86824	0.00000	0.0000	560
03/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.72900	1.62200	6.18855	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.67900	1.57300	6.31328	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.02900	1.92200	5.27353	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.38300	0.33000	13.83812	0.00000	0.0000	1,000
03/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.15500	0.20900	34.83871	0.00000	0.0000	5,128
03/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.51000	0.44200	13.33333	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.08200	0.12100	47.56098	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.43100	1.32500	7.40741	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	5,000
03/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.17800	2.07100	4.91276	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.35600	0.30700	13.76404	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.17800	0.23600	32.58427	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.01700	0.02900	70.58824	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.84500	0.75000	11.24260	0.00000	0.0000	12,300
03/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.48000	1.37400	7.16216	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	560
03/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.17200	0.14900	13.37209	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.49400	0.57800	17.00405	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.21300	0.18400	13.61502	0.00000	0.0000	560
03/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.38500	0.46300	20.25974	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.92900	1.82200	5.54692	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.89300	0.79400	11.08623	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.13500	1.03100	9.16300	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.94100	0.83900	10.83953	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	1,000
03/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.38100	1.27500	7.67560	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.82900	1.72200	5.85019	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.18400	0.16000	13.04348	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.45600	0.53900	18.20175	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
03/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.53000	1.42400	6.92810	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.08600	0.98300	9.48435	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.47400	0.41100	13.29114	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09600	0.14000	45.83333	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.16000	0.13900	13.12500	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.53200	0.61800	16.16541	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.19800	0.17100	13.63636	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.42000	0.50000	19.04762	0.00000	0.0000	100
03/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.41100	0.35600	13.38200	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.13300	0.18500	39.09774	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.98900	0.88700	10.31345	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01100	0.01600	45.45455	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.24600	0.21200	13.82114	0.00000	0.0000	11,340
03/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.31800	0.39100	22.95597	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.97900	1.87200	5.40677	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.30700	0.26400	14.00651	0.00000	0.0000	12,579
03/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.22900	0.29300	27.94760	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.54700	0.47400	13.34552	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.06900	0.10300	49.27536	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.22800	0.19800	13.15789	0.00000	0.0000	100
03/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.35000	0.42700	22.00000	0.00000	0.0000	400
03/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.10200	0.08800	13.72549	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.82400	0.91700	11.28641	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.86800	0.96200	10.82949	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	10,750
03/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.93000	3.03500	3.58362	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.87300	3.98000	2.76272	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.73700	0.82900	12.48304	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.11500	0.10000	13.04348	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.61200	0.70100	14.54248	0.00000	0.0000	0
03/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.14000	0.12200	12.85714	0.00000	0.0000	12,500
03/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.12680	8.01750	1.34493	8.13530	8.0248	44,590
03/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.15300	1.05900	8.15265	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.06200	0.07800	25.80645	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.11000	1.01800	8.28829	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.06900	0.08700	26.08696	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.19700	1.10200	7.93651	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.05600	0.07100	26.78571	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.18400	1.09000	7.93919	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	1,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.05600	0.96600	8.52273	0.00000	0.0000	30,100
03/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.07900	0.09900	25.31646	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.97400	0.88900	8.72690	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.09700	0.12200	25.77320	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.36300	1.26400	7.26339	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.03600	0.04700	30.55556	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.01500	0.92600	8.76847	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.08800	0.10900	23.86364	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.40900	1.30900	7.09723	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.03200	0.04200	31.25000	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.75900	0.69100	8.95916	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.18200	0.22400	23.07692	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.54500	0.49800	8.62385	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.36800	0.43100	17.11957	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.85900	0.78500	8.61467	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.13200	0.16800	27.27273	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.41300	0.37600	8.95884	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.58600	0.65900	12.45734	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.45500	1.35400	6.94158	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.02800	0.03700	32.14286	0.00000	0.0000	10,000
03/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.39700	0.36100	9.06801	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.62000	0.69400	11.93548	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.31700	1.21900	7.44115	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.04000	0.05200	30.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.52400	0.47900	8.58779	0.00000	0.0000	5,000
03/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.39700	0.46200	16.37280	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.09800	1.00600	8.37887	0.00000	0.0000	10,000
03/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.07100	0.08900	25.35211	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.50100	1.40000	6.72885	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02400	0.03300	37.50000	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.82500	0.75200	8.84848	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.14800	0.18500	25.00000	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.44700	0.40700	8.94855	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.52000	0.59000	13.46154	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.59100	0.53900	8.79865	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.31400	0.37200	18.47134	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.14100	1.04800	8.15074	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.06400	0.08100	26.56250	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.54800	1.44600	6.58915	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.61500	0.56200	8.61789	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.28800	0.34500	19.79167	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.50400	0.45900	8.92857	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.42700	0.49200	15.22248	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56700	0.51800	8.64198	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
03/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.34000	0.40100	17.94118	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.46600	0.42400	9.01288	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.48900	0.55700	13.90593	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.89500	0.81900	8.49162	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.11800	0.15200	28.81356	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.93400	0.85300	8.67238	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.10700	0.13600	27.10280	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.27300	1.17600	7.61980	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.04600	0.05900	28.26087	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.66900	0.60900	8.96861	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.24200	0.29200	20.66116	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.48400	0.44100	8.88430	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.45700	0.52400	14.66083	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.79200	0.72100	8.96465	0.00000	0.0000	5,000
03/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.16500	0.20400	23.63636	0.00000	0.0000	2,420
03/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.74000	1.63400	6.09195	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.98400	1.87700	5.39315	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.72800	0.66100	9.20330	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.20100	0.24400	21.39303	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.43000	0.39100	9.06977	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.55300	0.62400	12.83906	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.93500	1.82800	5.52972	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.22800	1.13200	7.81759	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.05100	0.06500	27.45098	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.64000	0.58500	8.59375	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.26300	0.31800	20.91255	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.38200	0.34700	9.16230	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.65500	0.73000	11.45038	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.69100	1.58700	6.15021	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01400	0.02000	42.85714	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.69800	0.63500	9.02579	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.22100	0.26800	21.26697	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.59600	1.49300	6.45363	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.64300	1.53900	6.32988	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01600	0.02200	37.50000	0.00000	0.0000	2,420
03/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.78900	1.68300	5.92510	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.03400	1.92600	5.30973	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.36800	0.33400	9.23913	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.69100	0.76700	10.99855	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
03/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.35400	0.32200	9.03955	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.72700	0.80500	10.72902	0.00000	0.0000	0
03/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.28300	0.25800	8.83392	0.00000	0.0000	3
03/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.95600	1.04100	8.89121	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.21950	8.10800	1.35653	8.17610	8.1755	21,446
03/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.12500	1.03900	7.64444	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.15600	0.18100	16.02564	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.08800	1.00300	7.81250	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.16900	0.19500	15.38462	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.16300	1.07500	7.56664	0.00000	0.0000	0
03/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.14400	0.16700	15.97222	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.31040	8.19670	1.36817	0.00000	0.0000	979
03/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.29800	1.21200	6.62558	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.18800	0.21500	14.36170	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.26200	1.17800	6.65610	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.20200	0.23100	14.35644	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.33400	1.24700	6.52174	0.00000	0.0000	16,000
03/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.17400	0.20000	14.94253	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.21700	0.24700	13.82488	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.22700	1.14400	6.76447	0.00000	0.0000	37,000
03/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.29700	1.37200	5.78258	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.50700	0.46900	7.49507	0.00000	0.0000	360
03/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.89200	0.83200	6.72646	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.48200	0.53500	10.99585	0.00000	0.0000	360
03/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.63700	0.59000	7.37834	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.92700	0.99300	7.11974	0.00000	0.0000	4,000
03/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.37500	1.45100	5.52727	0.00000	0.0000	0
03/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.48500	0.44800	7.62887	0.00000	0.0000	4,000
03/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.39610	8.28180	1.36135	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.12500	1.06000	5.77778	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.42900	0.47800	11.42191	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.10100	1.03700	5.81290	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.45500	0.50500	10.98901	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.15000	1.08300	5.82609	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.40400	0.45100	11.63366	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.59500	0.65000	9.24370	0.00000	0.0000	540
03/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.99100	0.93200	5.95358	0.00000	0.0000	300
03/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.33700	1.40900	5.38519	0.00000	0.0000	0
03/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.63300	0.59100	6.63507	0.00000	0.0000	540
03/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.48380	8.37060	1.33431	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.15300	1.09400	5.11709	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.61900	0.67300	8.72375	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.13300	1.07300	5.29568	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.64900	0.70200	8.16641	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.17300	1.11300	5.11509	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
03/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.58900	0.64200	8.99830	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.37800	1.44700	5.00726	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.76200	0.71800	5.77428	0.00000	0.0000	180
03/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.09500	1.03400	5.57078	0.00000	0.0000	0
03/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.71100	0.76300	7.31364	0.00000	0.0000	180
03/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.26750	9.16500	1.10602	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.91200	1.85700	2.87657	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.14500	1.19200	4.10480	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.89300	1.83700	2.95827	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.17600	1.22200	3.91156	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.93200	1.87600	2.89855	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.11500	1.16100	4.12556	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.83400	0.88300	5.87530	0.00000	0.0000	0
03/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.10100	2.04800	2.52261	0.00000	0.0000	200
03/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.30050	10.19800	0.99510	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.56900	2.51000	2.29661	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.46900	1.51200	2.92716	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.55200	2.49000	2.42947	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.50200	1.54200	2.66312	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.58600	2.52700	2.28152	0.00000	0.0000	0
03/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.43600	1.47900	2.99443	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.02820	7.92100	1.33529	0.00000	0.0000	414
03/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.03726	0.93448	9.90880	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00906	0.01348	48.78587	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.98883	0.88673	10.32533	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01063	0.01573	47.97742	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.08591	0.98254	9.51921	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00771	0.01154	49.67575	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.12680	8.01750	1.34493	0.00000	0.0000	297
03/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.75920	0.69055	9.04241	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.18240	0.22305	22.28618	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.72792	0.66115	9.17271	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.20112	0.24365	21.14658	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.79156	0.72099	8.91531	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.16476	0.20349	23.50692	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.52060	0.58941	13.21744	0.00000	0.0000	0
03/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.44740	0.40691	9.05007	0.00000	0.0000	80
03/11/2011	£ / R 2011/12/19			Foreign Exchange Future	12.85220	12.66900	1.42544	12.92050	12.7050	13,905
03/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.23400	1.06200	13.93841	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.03200	0.04300	34.37500	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.18900	1.01700	14.46594	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.03700	0.04800	29.72973	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.28000	1.10700	13.51563	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.02800	0.03800	35.71429	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.76300	0.61700	19.13499	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
03/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.11100	0.14800	33.33333	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.57000	1.39000	11.46497	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.01100	0.84300	16.61721	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.05900	0.07400	25.42373	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.14300	0.97200	14.96063	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.04100	0.05300	29.26829	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.35900	2.17600	7.75752	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.16000	1.97800	8.42593	0.00000	0.0000	0
03/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19			Foreign Exchange Future	12.99760	12.81150	1.43180	12.88550	12.8270	3,968
03/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.65800	1.47900	10.79614	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.11000	0.11800	7.27273	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.61500	1.43600	11.08359	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.11700	0.12500	6.83761	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.70300	1.52300	10.56958	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.10500	0.11200	6.66667	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.57100	1.39600	11.13940	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.12300	0.13500	9.75610	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.29200	1.13800	11.91950	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.19400	0.22700	17.01031	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.06500	1.88500	8.71671	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.06700	0.07400	10.44776	0.00000	0.0000	768
03/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.36600	1.20900	11.49341	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.16800	0.19800	17.85714	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.02400	0.88900	13.18359	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.32600	0.37800	15.95092	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.74700	1.56800	10.24614	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.09900	0.10700	8.08081	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.15800	1.97700	8.38740	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.44200	1.28200	11.09570	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.14400	0.17100	18.75000	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.97300	1.79300	9.12316	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.07500	0.08200	9.33333	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.22100	1.07100	12.28501	0.00000	0.0000	0
03/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.22300	0.26000	16.59193	0.00000	0.0000	768
03/11/2011	£ / R 2012/06/18			Foreign Exchange Future	13.13250	12.94340	1.43994	0.00000	0.0000	2,847
03/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.57100	1.43400	8.72056	0.00000	0.0000	0
03/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.28900	0.34100	17.99308	0.00000	0.0000	0
03/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.53700	1.40200	8.78334	0.00000	0.0000	0
03/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.30500	0.35900	17.70492	0.00000	0.0000	0
03/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.60700	1.46700	8.71189	0.00000	0.0000	0
03/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.27500	0.32400	17.81818	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
03/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10300	0.10170	1.26214	0.00000	0.0000	5,415
03/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02301	0.02171	5.64972	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01311	0.01186	9.53471	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00011	0.00016	45.45455	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03300	0.03170	3.93939	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10450	0.10310	1.33971	0.00000	0.0000	6
03/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01528	0.01410	7.72251	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00078	0.00100	28.20513	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00829	0.00756	8.80579	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00379	0.00446	17.67810	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02458	0.02321	5.57364	0.00000	0.0000	0
03/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00008	0.00011	37.50000	0.00000	0.0000	0
03/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	11.07670	10.90240	1.57357	11.06950	10.9125	22,778
03/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.28500	1.11400	13.30739	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.23600	1.06600	13.75405	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00900	0.01400	55.55556	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.33400	1.16300	12.81859	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.09100	0.92800	14.94042	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01400	0.02600	85.71429	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.53200	1.35900	11.29243	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.78000	1.60700	9.71910	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.68100	1.50800	10.29149	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.13300	0.09900	25.56391	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.80600	0.94700	17.49380	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.13800	0.97300	14.49912	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.01100	0.02100	90.90909	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.15900	0.11900	25.15723	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.68200	0.81700	19.79472	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.58200	1.40900	10.93552	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	8,220
03/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.34900	0.26700	23.49570	0.00000	0.0000	8,220
03/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.27200	0.36500	34.19118	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.86300	0.71200	17.49710	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.03600	0.06000	66.66667	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.15000	0.11200	25.33333	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.72300	0.86000	18.94882	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.77700	0.63300	18.53282	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.05000	0.08100	62.00000	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
03/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.04400	0.88300	15.42146	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.01700	0.03100	82.35294	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.48300	1.31000	11.66554	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.26800	0.20300	24.25373	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.39100	0.50100	28.13299	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.95200	0.79600	16.38655	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.02500	0.04400	76.00000	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.99700	0.83900	15.84754	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.02000	0.03700	85.00000	0.00000	0.0000	2,740
03/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.04200	0.07000	66.66667	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.81900	0.67200	17.94872	0.00000	0.0000	2,740
03/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.37400	0.28600	23.52941	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.24700	0.33400	35.22267	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.93400	1.08000	15.63169	0.00000	0.0000	0
03/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.11100	0.08200	26.12613	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.21290	11.03780	1.56159	11.11000	11.0515	9,991
03/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.23400	1.09000	11.66937	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12100	0.15200	25.61983	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.19500	1.05300	11.88285	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13200	0.16500	25.00000	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.27600	1.12800	11.59875	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.11300	0.14000	23.89381	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.18400	2.01500	7.73810	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.11900	0.98100	12.33244	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15600	0.19300	23.71795	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.49000	1.33300	10.53691	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.07700	0.09500	23.37662	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.23200	2.06200	7.61649	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01900	0.02400	26.31579	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.40300	1.24800	11.04775	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.09000	0.11000	22.22222	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.87400	0.75700	13.38673	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.26100	0.31900	22.22222	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.78600	0.67900	13.61323	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.32300	0.39100	21.05263	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.08100	0.94600	12.48844	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16800	0.20800	23.80952	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.61500	0.52600	14.47154	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.50200	0.58800	17.13147	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46700	0.39700	14.98929	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.75400	0.85900	13.92573	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70800	0.60800	14.12429	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.39500	0.47000	18.98734	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
03/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.39500	0.33500	15.18987	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.93200	1.04700	12.33906	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.68300	0.58700	14.05564	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.42000	0.49900	18.80952	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.71400	1.55200	9.45158	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.53500	0.45600	14.76636	0.00000	0.0000	0
03/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.62200	0.71800	15.43408	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.34260	11.16580	1.55873	0.00000	0.0000	14,109
03/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.23000	1.09500	10.97561	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28700	0.32900	14.63415	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.19700	1.06400	11.11111	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.30400	0.34800	14.47368	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.26300	1.12700	10.76801	0.00000	0.0000	0
03/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.27000	0.31100	15.18519	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.46890	11.29070	1.55377	0.00000	0.0000	250
03/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.21300	1.13300	6.59522	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.47000	0.56800	20.85106	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.18300	1.10500	6.59341	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.49000	0.59000	20.40816	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.24400	1.16200	6.59164	0.00000	0.0000	0
03/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.45100	0.54700	21.28603	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.29660	8.16480	1.58860	8.17000	8.1700	11,960
03/11/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.64800	1.51700	7.94903	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.59900	1.46800	8.19262	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.69800	1.56700	7.71496	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.81700	0.69600	14.81028	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02000	0.03100	55.00000	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	1.00700	0.87800	12.81033	0.00000	0.0000	0
03/11/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.31550	8.18300	1.59341	8.20000	8.1800	22,681
03/11/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.12200	1.00400	10.51693	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05700	0.07100	24.56140	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.07800	0.96200	10.76067	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.06300	0.07900	25.39683	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16600	1.04700	10.20583	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99300	0.87900	11.48036	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07800	0.09600	23.07692	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39300	1.26900	8.90165	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
03/11/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72000	0.62100	13.75000	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
03/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15500	0.18800	21.29032	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.95100	0.84000	11.67192	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08600	0.10700	24.41860	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.34700	1.22300	9.20564	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.12200	1.99100	6.17342	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.61600	0.52700	14.44805	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.20100	0.24400	21.39303	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.33770	8.20500	1.59157	0.00000	0.0000	6,159
03/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.89500	0.79700	10.94972	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20700	0.24200	16.90821	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.86100	0.76500	11.14983	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22300	0.26000	16.59193	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.93000	0.83000	10.75269	0.00000	0.0000	0
03/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19200	0.22500	17.18750	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.27250	9.16390	1.17121	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.36600	2.26700	4.18428	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39400	0.40300	2.28426	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.32600	2.23200	4.04127	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40400	0.41800	3.46535	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.40700	2.30700	4.15455	0.00000	0.0000	0
03/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38500	0.39300	2.07792	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.92480	7.80950	1.45493	0.00000	0.0000	15
03/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.68800	0.58400	15.11628	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01300	0.02500	92.30769	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.64200	0.54000	15.88785	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01700	0.03100	82.35294	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.73500	0.62900	14.42177	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.01000	0.02000	100.00000	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.35700	0.28200	21.00840	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.08200	0.12300	50.00000	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.12700	1.01300	10.11535	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.39200	0.31300	20.15306	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.06700	0.10400	55.22388	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.07800	0.96400	10.57514	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.55300	0.45700	17.35986	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.02800	0.04800	71.42857	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.02800	0.91400	11.08949	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.51000	0.41800	18.03922	0.00000	0.0000	0
03/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.03500	0.05900	68.57143	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.00770	7.89010	1.46859	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
03/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.59400	0.51500	13.29966	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.13600	0.17500	28.67647	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.55900	0.48600	13.05903	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.15100	0.19600	29.80132	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.63000	0.54600	13.33333	0.00000	0.0000	0
03/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.12200	0.15600	27.86885	0.00000	0.0000	0
03/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.08740	0.07230	17.27689	0.00000	0.0000	12,659
03/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.09230	0.07660	17.00975	0.00000	0.0000	18,519
03/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.19130	0.20190	5.54104	0.00000	0.0000	12,423
03/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.38980	0.35520	8.87635	0.00000	0.0000	100,000
03/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.14120	0.16830	19.19263	0.00000	0.0000	100,000
03/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.21830	0.22830	4.58085	0.00000	0.0000	12,346
03/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.09180	0.07660	16.55773	0.00000	0.0000	18,750
03/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.12070	8.97380	1.61062	0.00000	0.0000	25
03/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.84900	0.71400	15.90106	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.02800	0.04000	42.85714	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.80500	0.67300	16.39752	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.03400	0.04900	44.11765	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.89300	0.75600	15.34155	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.02200	0.03200	45.45455	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.68100	0.55800	18.06167	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.06000	0.08400	40.00000	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.98600	0.84400	14.40162	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.23000	1.08400	11.86992	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.64200	0.52300	18.53583	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.07100	0.09900	39.43662	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.41500	0.32600	21.44578	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.19400	0.25200	29.89691	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.21500	0.16300	24.18605	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.49400	0.58900	19.23077	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.29900	0.23000	23.07692	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.32800	0.40600	23.78049	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.72100	0.59500	17.47573	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.05000	0.07100	42.00000	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.13200	0.98600	12.89753	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.37700	1.23100	10.60276	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.47200	0.37400	20.76271	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.15100	0.20000	32.45033	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.47600	1.33000	9.89160	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.53500	0.42900	19.81308	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
03/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.11400	0.15500	35.96491	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.38900	0.30400	21.85090	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.21800	0.28000	28.44037	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.60500	0.49000	19.00826	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.08400	0.11600	38.09524	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.20200	0.15200	24.75248	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.53100	0.62800	18.26742	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.28000	0.21500	23.21429	0.00000	0.0000	0
03/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.35900	0.44100	22.84123	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.25410	9.10450	1.61658	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.86200	0.75300	12.64501	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20800	0.24900	19.71154	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.83000	0.72300	12.89157	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22600	0.26900	19.02655	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.89500	0.78400	12.40223	0.00000	0.0000	0
03/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19100	0.23000	20.41885	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.09470	1.08920	0.50242	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00300	100.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
03/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10840	1.10280	0.50523	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00400	100.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00800	0.01400	75.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	0
03/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,188.70000	15,959.64000	1.41494	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.26300	1.24700	1.26683	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.16530	0.15040	9.01391	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00230	0.00340	47.82609	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11840	0.10510	11.23311	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00540	0.00810	50.00000	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.21390	0.19830	7.29313	0.00000	0.0000	0
03/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00090	0.00130	44.44444	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.27910	1.26270	1.28215	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11520	0.10490	8.94097	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03610	0.04220	16.89751	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08770	0.08020	8.55188	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05860	0.06750	15.18771	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14890	0.13700	7.99194	0.00000	0.0000	0
03/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01980	0.02430	22.72727	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
<b>Future Open Interest</b>										<b>711,691</b>
<b>Option Open Interest</b>										<b>300,151</b>
<b>Total</b>										<b>1,011,842</b>