



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/11/2011

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
04/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.92100	7.94510	0.30425	7.95610	7.8450	255,336
04/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.62300	0.63500	1.92616	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.05200	0.04000	23.07692	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.58300	0.59300	1.71527	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.06200	0.04800	22.58065	0.00000	0.0000	1,000
04/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.66400	0.67700	1.95783	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.04300	0.03200	25.58140	0.00000	0.0000	3,780
04/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.17700	1.19900	1.86916	0.00000	0.0000	6,425
04/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.32500	0.29400	9.53846	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.24600	0.23900	2.84553	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.93400	0.95500	2.24839	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.03500	0.02600	25.71429	0.00000	0.0000	800
04/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.70600	0.72100	2.12465	0.00000	0.0000	5,560
04/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.77200	1.79600	1.35440	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	5,000
04/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.08700	0.07000	19.54023	0.00000	0.0000	12,000
04/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.50800	0.51500	1.37795	0.00000	0.0000	11,280
04/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.47300	1.49700	1.62933	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.52300	1.54600	1.51018	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.67200	1.69600	1.43541	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.22800	0.22200	2.63158	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.35700	0.32700	8.40336	0.00000	0.0000	10,750
04/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.97100	1.99500	1.21766	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.54500	0.55300	1.46789	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.07400	0.05800	21.62162	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.22600	1.24900	1.87602	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	16,340
04/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.12800	1.15000	1.95035	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
04/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.28400	0.28000	1.40845	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.26300	0.23500	10.64639	0.00000	0.0000	560
04/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.38300	0.38200	0.26110	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.16200	0.13700	15.43210	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.07900	1.10100	2.03892	0.00000	0.0000	560
04/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.62200	1.64600	1.47965	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.57300	1.59600	1.46217	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.92200	1.94500	1.19667	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.33000	0.32700	0.90909	0.00000	0.0000	1,000
04/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.20900	0.18200	12.91866	0.00000	0.0000	5,128
04/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.44200	0.44400	0.45249	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.12100	0.09900	18.18182	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.32500	1.34800	1.73585	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	5,000
04/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.07100	2.09500	1.15886	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.30700	0.30300	1.30293	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.23600	0.20800	11.86441	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.75000	0.76600	2.13333	0.00000	0.0000	12,300
04/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.37400	1.39700	1.67394	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	560
04/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.14900	0.14100	5.36913	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.57800	0.54600	5.53633	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.18400	0.17700	3.80435	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.46300	0.43200	6.69546	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.82200	1.84600	1.31723	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.79400	0.81100	2.14106	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.02300	0.01600	30.43478	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.03100	1.05200	2.03686	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.83900	0.85900	2.38379	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	1,000
04/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.27500	1.29800	1.80392	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.72200	1.74600	1.39373	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.16000	0.15200	5.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.53900	0.50700	5.93692	0.00000	0.0000	0

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04/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.42400	1.44700	1.61517	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	0.98300	1.00300	2.03459	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.41100	0.41200	0.24331	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.14000	0.11700	16.42857	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.13900	0.13200	5.03597	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.61800	0.58700	5.01618	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.17100	0.16400	4.09357	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.50000	0.46900	6.20000	0.00000	0.0000	100
04/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.35600	0.35400	0.56180	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.18500	0.15900	14.05405	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.88700	0.90700	2.25479	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.21200	0.20500	3.30189	0.00000	0.0000	11,340
04/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.39100	0.36000	7.92839	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.87200	1.89600	1.28205	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.26400	0.25800	2.27273	0.00000	0.0000	12,579
04/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.29300	0.26300	10.23891	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.47400	0.47700	0.63291	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.10300	0.08200	20.38835	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.19800	0.19000	4.04040	0.00000	0.0000	100
04/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.42700	0.39500	7.49415	0.00000	0.0000	400
04/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.91700	0.88800	3.16249	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.96200	0.93200	3.11850	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	10,750
04/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	3.03500	3.01000	0.82372	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.98000	3.95600	0.60302	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.82900	0.79900	3.61882	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.70100	0.67000	4.42225	0.00000	0.0000	0
04/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	12,500
04/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.01750	8.04060	0.28812	8.04040	7.9518	44,969
04/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.05900	1.07300	1.32200	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.01800	1.03000	1.17878	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.08700	0.07500	13.79310	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.10200	1.11500	1.17967	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.09000	1.10300	1.19266	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.07300	0.06200	15.06849	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
04/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.96600	0.97700	1.13872	0.00000	0.0000	30,100
04/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.09900	0.08600	13.13131	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.88900	0.89600	0.78740	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.12200	0.10500	13.93443	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.26400	1.28000	1.26582	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.92600	0.93600	1.07991	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.10900	0.09500	12.84404	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.30900	1.32600	1.29870	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.69100	0.69200	0.14472	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.22400	0.20100	10.26786	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.49800	0.49300	1.00402	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.43100	0.40200	6.72854	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.78500	0.78900	0.50955	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.16800	0.14800	11.90476	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.37600	0.37000	1.59574	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.65900	0.62900	4.55235	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.35400	1.37200	1.32939	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	10,000
04/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.36100	0.35500	1.66205	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.69400	0.66400	4.32277	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.21900	1.23500	1.31255	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.47900	0.47300	1.25261	0.00000	0.0000	5,000
04/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.46200	0.43200	6.49351	0.00000	0.0000	176
04/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.00600	1.01800	1.19284	0.00000	0.0000	10,000
04/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.40000	1.41800	1.28571	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.75200	0.75600	0.53191	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.18500	0.16500	10.81081	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.40700	0.40100	1.47420	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.59000	0.56000	5.08475	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.53900	0.53500	0.74212	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.37200	0.34400	7.52688	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.04800	1.06100	1.24046	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.44600	1.46500	1.31397	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.56200	0.55800	0.71174	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.34500	0.31700	8.11594	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.45900	0.45400	1.08932	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.49200	0.46300	5.89431	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51800	0.51400	0.77220	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.40100	0.37300	6.98254	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.42400	0.41800	1.41509	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.55700	0.52700	5.38600	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.81900	0.82400	0.61050	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.15200	0.13300	12.50000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.85300	0.86000	0.82063	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.13600	0.11900	12.50000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.17600	1.19100	1.27551	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.60900	0.60700	0.32841	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.29200	0.26600	8.90411	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.44100	0.43600	1.13379	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.52400	0.49500	5.53435	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.72100	0.72400	0.41609	0.00000	0.0000	5,000
04/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.20400	0.18300	10.29412	0.00000	0.0000	2,420
04/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.63400	1.65500	1.28519	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.87700	1.89900	1.17208	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.66100	0.66200	0.15129	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.24400	0.22100	9.42623	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.39100	0.38500	1.53453	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.62400	0.59400	4.80769	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.82800	1.85000	1.20350	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.13200	1.14700	1.32509	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.06500	0.05600	13.84615	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.58500	0.58200	0.51282	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.31800	0.29100	8.49057	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.34700	0.34100	1.72911	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.73000	0.70000	4.10959	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.58700	1.60600	1.19723	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.63500	0.63300	0.31496	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.26800	0.24200	9.70149	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.49300	1.51200	1.27261	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.53900	1.55900	1.29955	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	2,420
04/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.68300	1.70300	1.18835	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.92600	1.94800	1.14226	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.33400	0.32800	1.79641	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.76700	0.73700	3.91134	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.32200	0.31500	2.17391	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.80500	0.77400	3.85093	0.00000	0.0000	0
04/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.25800	0.25100	2.71318	0.00000	0.0000	3
04/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.04100	1.01000	2.97791	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.10800	8.12970	0.26764	8.11400	8.0345	21,521
04/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.03900	1.04900	0.96246	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.18100	0.16900	6.62983	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.00300	1.01200	0.89731	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.19500	0.18200	6.66667	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.07500	1.08600	1.02326	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.16700	0.15600	6.58683	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.00000	0.60600	100.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.00000	0.57600	100.00000	0.00000	0.0000	132
04/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.19670	8.21660	0.24278	0.00000	0.0000	979
04/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.21200	1.22100	0.74257	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.21500	0.20400	5.11628	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.17800	1.18600	0.67912	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.23100	0.21900	5.19481	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.24700	1.25700	0.80192	0.00000	0.0000	16,000
04/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.20000	0.19000	5.00000	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.24700	0.23500	4.85830	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.14400	1.15200	0.69930	0.00000	0.0000	37,000
04/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.37200	1.35000	1.60350	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.46900	0.46700	0.42644	0.00000	0.0000	360
04/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.83200	0.83300	0.12019	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.53500	0.51600	3.55140	0.00000	0.0000	360
04/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.59000	0.58900	0.16949	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.99300	0.97200	2.11480	0.00000	0.0000	4,000
04/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.45100	1.42900	1.51620	0.00000	0.0000	0
04/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.44800	0.44600	0.44643	0.00000	0.0000	4,000
04/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.28180	8.29710	0.18474	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.06000	1.06100	0.09434	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.47800	0.46400	2.92887	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.03700	1.03800	0.09643	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.50500	0.49100	2.77228	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.08300	1.08500	0.18467	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.45100	0.43800	2.88248	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.65000	0.63400	2.46154	0.00000	0.0000	540
04/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.93200	0.93100	0.10730	0.00000	0.0000	300
04/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.40900	1.39300	1.13556	0.00000	0.0000	0
04/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.59100	0.59000	0.16920	0.00000	0.0000	540
04/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.37060	8.37660	0.07168	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.09400	1.08600	0.73126	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.67300	0.65900	2.08024	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.07300	1.06500	0.74557	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.70200	0.68800	1.99430	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.11300	1.10600	0.62893	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.64200	0.62900	2.02492	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.44700	1.43400	0.89841	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.71800	0.71100	0.97493	0.00000	0.0000	180
04/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.03400	1.02600	0.77369	0.00000	0.0000	0
04/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.76300	0.74900	1.83486	0.00000	0.0000	180
04/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.16500	9.08930	0.82597	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.85700	1.78900	3.66182	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.19200	1.20000	0.67114	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.83700	1.77200	3.53838	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.22200	1.23300	0.90016	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.87600	1.80700	3.67804	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16100	1.16800	0.60293	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.88300	0.88600	0.33975	0.00000	0.0000	0
04/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.04800	1.97500	3.56445	0.00000	0.0000	200
04/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.19800	10.22370	0.25201	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.51000	2.51100	0.03984	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51200	1.48700	1.65344	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.49000	2.49100	0.04016	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54200	1.51700	1.62127	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.52700	2.52800	0.03957	0.00000	0.0000	0
04/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47900	1.45400	1.69033	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.92100	7.94510	0.30425	0.00000	0.0000	414
04/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.93448	0.95497	2.19266	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.01348	0.00987	26.78042	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.88673	0.90674	2.25661	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.01573	0.01164	26.00127	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.98254	1.00347	2.13019	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.01154	0.00837	27.46967	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.01750	8.04060	0.28812	0.00000	0.0000	297
04/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.69055	0.69248	0.27949	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.22305	0.20188	9.49115	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.66115	0.66232	0.17696	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.24365	0.22172	9.00062	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.72099	0.72372	0.37865	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.20349	0.18312	10.01032	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.58941	0.56042	4.91848	0.00000	0.0000	0
04/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.40691	0.40102	1.44749	0.00000	0.0000	80
04/11/2011	£ / R 2011/12/19			Foreign Exchange Future	12.66900	12.67010	0.00868	12.68500	12.6850	13,930
04/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.06200	1.06000	0.18832	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.01700	1.01500	0.19666	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.10700	1.10600	0.09033	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.03800	0.03600	5.26316	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.61700	0.60800	1.45867	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.14800	0.13800	6.75676	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.39000	1.39000	0.00000	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.84300	0.83700	0.71174	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.97200	0.96900	0.30864	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.17600	2.17700	0.04596	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.97800	1.97900	0.05056	0.00000	0.0000	0
04/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19			Foreign Exchange Future	12.81150	12.81050	0.00781	0.00000	0.0000	3,968
04/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.47900	1.47100	0.54091	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.43600	1.42700	0.62674	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.12500	0.11700	6.40000	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.52300	1.51600	0.45962	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.11200	0.10600	5.35714	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.39600	1.38800	0.57307	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.13500	0.12800	5.18519	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.13800	1.12900	0.79086	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.22700	0.21900	3.52423	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.88500	1.88000	0.26525	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.07400	0.07000	5.40541	0.00000	0.0000	768
04/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.20900	1.20000	0.74442	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.19800	0.19000	4.04040	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.88900	0.88100	0.89989	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.37800	0.37100	1.85185	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.56800	1.56100	0.44643	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.10700	0.10100	5.60748	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.97700	1.97400	0.15175	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.06600	0.06400	3.03030	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.28200	1.27300	0.70203	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.17100	0.16300	4.67836	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.79300	1.78800	0.27886	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.07100	1.06200	0.84034	0.00000	0.0000	0
04/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.26000	0.25200	3.07692	0.00000	0.0000	768
04/11/2011	£ / R 2012/06/18			Foreign Exchange Future	12.94340	12.93950	0.03013	12.96650	12.9300	2,832
04/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.43400	1.42000	0.97629	0.00000	0.0000	0
04/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.34100	0.33100	2.93255	0.00000	0.0000	0
04/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.40200	1.38800	0.99857	0.00000	0.0000	0
04/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.35900	0.34900	2.78552	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.46700	1.45300	0.95433	0.00000	0.0000	0
04/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.32400	0.31400	3.08642	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10170	0.10170	0.00000	0.00000	0.0000	5,415
04/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02171	0.02171	0.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01186	0.01182	0.33727	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00016	0.00012	25.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03170	0.03170	0.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10310	0.10310	0.00000	0.00000	0.0000	6
04/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01410	0.01399	0.78014	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00100	0.00089	11.00000	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00756	0.00735	2.77778	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00446	0.00425	4.70852	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02321	0.02319	0.08617	0.00000	0.0000	0
04/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00011	0.00009	18.18182	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19			Foreign Exchange Future	10.90240	10.91050	0.07430	10.92800	10.8800	22,788
04/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.11400	1.12200	0.71813	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.06600	1.07400	0.75047	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.16300	1.17100	0.68788	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.92800	0.93600	0.86207	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.35900	1.36700	0.58867	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.60700	1.61500	0.49782	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.50800	1.51600	0.53050	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.09900	0.10000	1.01010	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.94700	0.94000	0.73918	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.97300	0.98100	0.82220	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.11900	0.12100	1.68067	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.81700	0.81100	0.73439	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.40900	1.41700	0.56778	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	8,220
04/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.26700	0.27100	1.49813	0.00000	0.0000	8,220
04/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.36500	0.36100	1.09589	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.71200	0.71900	0.98315	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.06000	0.05900	1.66667	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.11200	0.11300	0.89286	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.86000	0.85300	0.81395	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.63300	0.64000	1.10585	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.88300	0.89100	0.90600	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.31000	1.31800	0.61069	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.20300	0.20600	1.47783	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.50100	0.49600	0.99800	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.79600	0.80300	0.87940	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.83900	0.84600	0.83433	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	2,740
04/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.07000	0.06900	1.42857	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.67200	0.67900	1.04167	0.00000	0.0000	2,740
04/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.28600	0.29000	1.39860	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.33400	0.33000	1.19760	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.08000	1.07300	0.64815	0.00000	0.0000	0
04/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.08200	0.08300	1.21951	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.03780	11.04280	0.04530	11.02000	11.0200	9,991
04/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.09000	1.09200	0.18349	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.15200	0.14900	1.97368	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.05300	1.05500	0.18993	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.16500	0.16200	1.81818	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.12800	1.13000	0.17730	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.14000	0.13700	2.14286	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.01500	2.01900	0.19851	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.98100	0.98200	0.10194	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.19300	0.18900	2.07254	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.33300	1.33500	0.15004	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.09500	0.09200	3.15789	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.06200	2.06600	0.19399	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.24800	1.25000	0.16026	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.11000	0.10700	2.72727	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.75700	0.75700	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.31900	0.31400	1.56740	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.67900	0.67900	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.39100	0.38600	1.27877	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.94600	0.94700	0.10571	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.20800	0.20400	1.92308	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.52600	0.52500	0.19011	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.58800	0.58200	1.02041	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.39700	0.39600	0.25189	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.85900	0.85300	0.69849	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.60800	0.60800	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.47000	0.46500	1.06383	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.33500	0.33400	0.29851	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.04700	1.04100	0.57307	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.58700	0.58600	0.17036	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.49900	0.49300	1.20240	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.55200	1.55500	0.19330	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.45600	0.45500	0.21930	0.00000	0.0000	0
04/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.71800	0.71200	0.83565	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.16580	11.16650	0.00627	11.21000	11.2100	14,109
04/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.09500	1.09200	0.27397	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.32900	0.32600	0.91185	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.06400	1.06100	0.28195	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34800	0.34500	0.86207	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.12700	1.12400	0.26619	0.00000	0.0000	0
04/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.31100	0.30800	0.96463	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.29070	11.28780	0.02568	0.00000	0.0000	250
04/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.13300	1.13000	0.26478	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.56800	0.56800	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.10500	1.10200	0.27149	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.59000	0.59000	0.00000	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.16200	1.15900	0.25818	0.00000	0.0000	0
04/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.54700	0.54700	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.16480	8.16900	0.05144	8.15700	8.1510	11,962
04/11/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.51700	1.52100	0.26368	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.46800	1.47200	0.27248	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.56700	1.57100	0.25526	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.69600	0.69900	0.43103	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.87800	0.88200	0.45558	0.00000	0.0000	0
04/11/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.18300	8.18520	0.02689	0.00000	0.0000	22,751
04/11/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.00400	1.00800	0.39841	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.07100	0.07300	2.81690	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.96200	0.96700	0.51975	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.04700	1.05100	0.38204	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.87900	0.88500	0.68259	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.26900	1.27200	0.23641	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62100	0.62700	0.96618	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.18800	0.19200	2.12766	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.84000	0.84500	0.59524	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.10700	0.11000	2.80374	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.22300	1.22700	0.32706	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.99100	1.99300	0.10045	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.52700	0.53400	1.32827	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.24400	0.24900	2.04918	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.20500	8.20470	0.00366	0.00000	0.0000	6,159
04/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.79700	0.79800	0.12547	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.24200	0.24300	0.41322	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.76500	0.76600	0.13072	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.26000	0.26100	0.38462	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.83000	0.83200	0.24096	0.00000	0.0000	0
04/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.22500	0.22700	0.88889	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.16390	9.15600	0.08621	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.26700	2.25700	0.44111	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.40300	0.40100	0.49628	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.23200	2.22300	0.40323	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.41800	0.41700	0.23923	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.30700	2.29700	0.43346	0.00000	0.0000	0
04/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.39300	0.39100	0.50891	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.80950	7.78570	0.30476	0.00000	0.0000	15
04/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.58400	0.55800	4.45205	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.54000	0.51400	4.81481	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.62900	0.60300	4.13355	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.28200	0.25600	9.21986	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.12300	0.12000	2.43902	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.01300	0.98900	2.36920	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.31300	0.28700	8.30671	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.96400	0.93900	2.59336	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.45700	0.43000	5.90810	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.91400	0.89000	2.62582	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.41800	0.39100	6.45933	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.89010	7.86530	0.31432	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.51500	0.49000	4.85437	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.17500	0.17500	0.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.48600	0.46100	5.14403	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.19600	0.19600	0.00000	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.54600	0.52100	4.57875	0.00000	0.0000	0
04/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.15600	0.15600	0.00000	0.00000	0.0000	0
04/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.07230	0.08180	13.13970	0.00000	0.0000	12,659
04/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.07660	0.08160	6.52742	0.00000	0.0000	18,519
04/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.20190	0.19440	3.71471	0.00000	0.0000	12,423
04/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.35520	0.35650	0.36599	0.00000	0.0000	100,000
04/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.16830	0.15930	5.34759	0.00000	0.0000	100,000
04/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.22830	0.22130	3.06614	0.00000	0.0000	12,346
04/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.07660	0.08390	9.53003	0.00000	0.0000	18,750
04/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.97380	8.93480	0.43460	0.00000	0.0000	25
04/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.71400	0.67800	5.04202	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.67300	0.63800	5.20059	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.75600	0.72000	4.76190	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.55800	0.52500	5.91398	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.08400	0.09000	7.14286	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.84400	0.80700	4.38389	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.08400	1.04400	3.69004	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.52300	0.49200	5.92734	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.09900	0.10700	8.08081	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.32600	0.30200	7.36196	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.25200	0.26700	5.95238	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.16300	0.14900	8.58896	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.58900	0.61400	4.24448	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.23000	0.21100	8.26087	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.40600	0.42600	4.92611	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.59500	0.56100	5.71429	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.07100	0.07600	7.04225	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.98600	0.94600	4.05680	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.23100	1.19100	3.24939	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.37400	0.34800	6.95187	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.20000	0.21300	6.50000	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.33000	1.29000	3.00752	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.42900	0.40100	6.52681	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.15500	0.16600	7.09677	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.30400	0.28100	7.56579	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.28000	0.29600	5.71429	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.49000	0.46000	6.12245	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.11600	0.12500	7.75862	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.15200	0.13900	8.55263	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.62800	0.65400	4.14013	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.21500	0.19700	8.37209	0.00000	0.0000	0
04/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.44100	0.46200	4.76190	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.10450	9.06260	0.46021	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.75300	0.72800	3.32005	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24900	0.26500	6.42570	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.72300	0.70100	3.04288	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.26900	0.28800	7.06320	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.78400	0.75800	3.31633	0.00000	0.0000	0
04/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.23000	0.24500	6.52174	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
04/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
04/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/11/2011	RAIN 2011/12/19			Foreign Exchange Future	15,959.64000	15,990.14000	0.19111	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.24700	1.25310	0.48917	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.15040	0.15550	3.39096	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00340	0.00240	29.41176	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.10510	0.10900	3.71075	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00810	0.00590	27.16049	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.19830	0.20400	2.87443	0.00000	0.0000	0
04/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00130	0.00090	30.76923	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.26270	1.26870	0.47517	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10490	0.10650	1.52526	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04220	0.03780	10.42654	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08020	0.08080	0.74813	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.06750	0.06210	8.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13700	0.13980	2.04380	0.00000	0.0000	0
04/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.02430	0.02110	13.16872	0.00000	0.0000	0
Future Open Interest										712,414
Option Open Interest										300,459
Total										1,012,873