



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 05/12/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/12/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.01580	7.99900	0.20959	8.05510	7.9830	210,988
05/12/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.67200	0.65300	2.82738	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.62300	0.60400	3.04976	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	1,000
05/12/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.72000	0.70200	2.50000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	3,780
05/12/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.26600	1.24900	1.34281	0.00000	0.0000	500
05/12/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.14600	0.13600	6.84932	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.16200	0.13500	16.66667	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.01700	1.00000	1.67158	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	800
05/12/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.76900	0.75200	2.21066	0.00000	0.0000	5,000
05/12/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.86600	1.84900	0.91104	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
05/12/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	12,000
05/12/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.52700	0.50700	3.79507	0.00000	0.0000	11,280
05/12/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.56600	1.54900	1.08557	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.61600	1.59900	1.05198	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.76600	1.74900	0.96263	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.14100	0.11600	17.73050	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.17500	0.16700	4.57143	0.00000	0.0000	10,750
05/12/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.06600	2.04900	0.82285	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.57500	0.55600	3.30435	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.31600	1.29900	1.29179	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
05/12/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.21600	1.19900	1.39803	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
05/12/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.21400	0.18700	12.61682	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.09800	0.08800	10.20408	0.00000	0.0000	560
05/12/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.35200	0.32700	7.10227	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.03600	0.02800	22.22222	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.16600	1.14900	1.45798	0.00000	0.0000	560
05/12/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.71600	1.69900	0.99068	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.66600	1.64900	1.02041	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.01600	1.99900	0.84325	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.27800	0.25200	9.35252	0.00000	0.0000	1,000
05/12/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.06200	0.05300	14.51613	0.00000	0.0000	12,688
05/12/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.43400	0.41200	5.06912	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.41600	1.39900	1.20056	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
05/12/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.16600	2.14900	0.78486	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.24500	0.21800	11.02041	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.81900	0.80100	2.19780	0.00000	0.0000	12,300
05/12/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.46600	1.44900	1.15962	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
05/12/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.06100	0.04400	27.86885	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.39500	0.39500	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.09300	0.07200	22.58065	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.27700	0.27300	1.44404	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.91600	1.89900	0.88727	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.86800	0.85100	1.95853	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.11700	1.09900	1.61146	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.91800	0.90000	1.96078	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
05/12/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.36600	1.34900	1.24451	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.81600	1.79900	0.93612	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.07000	0.05200	25.71429	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.35400	0.35300	0.28249	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
05/12/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.51600	1.49900	1.12137	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.06700	1.05000	1.59325	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.39200	0.36900	5.86735	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.05300	0.03800	28.30189	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.43700	0.43900	0.45767	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.08100	0.06100	24.69136	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.31500	0.31200	0.95238	0.00000	0.0000	100
05/12/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.31300	0.28800	7.98722	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.96700	0.95000	1.75801	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.12300	0.09900	19.51220	0.00000	0.0000	11,340
05/12/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.20700	0.20000	3.38164	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.96600	1.94900	0.86470	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.18700	0.16000	14.43850	0.00000	0.0000	12,579
05/12/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.48100	0.46000	4.36590	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.10700	0.08400	21.49533	0.00000	0.0000	1,620
05/12/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.24100	0.23500	2.48963	0.00000	0.0000	400
05/12/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.75600	0.76500	1.19048	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.80400	0.81300	1.11940	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.02000	0.01200	40.00000	0.00000	0.0000	19,273
05/12/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.93400	2.95100	0.57941	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.88400	3.90100	0.43769	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.66200	0.66900	1.05740	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.02800	0.01800	35.71429	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.52500	0.52900	0.76190	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.04100	0.02800	31.70732	0.00000	0.0000	26,550
05/12/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.99500	1.00700	1.20603	0.00000	0.0000	0
05/12/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.01100	0.00600	45.45455	0.00000	0.0000	8,333
05/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.11970	8.10340	0.20075	8.14000	8.0925	48,129
05/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.12200	1.10500	1.51515	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.07800	1.06000	1.66976	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.04400	0.04300	2.27273	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.16700	1.15000	1.45673	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.15500	1.13700	1.55844	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	1,000
05/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.02200	1.00400	1.76125	0.00000	0.0000	30,100
05/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.93600	0.91800	1.92308	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.33900	1.32200	1.26960	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.97900	0.96000	1.94076	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.38700	1.37000	1.22567	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.71100	0.69000	2.95359	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.14100	0.13700	2.83688	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.48600	0.46200	4.93827	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.31600	0.30900	2.21519	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.81800	0.79800	2.44499	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.09800	0.09500	3.06122	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.34900	0.32500	6.87679	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.52900	0.52200	1.32325	0.00000	0.0000	200
05/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.43400	1.41700	1.18550	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	10,000
05/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.33300	0.30900	7.20721	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.56300	0.55600	1.24334	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.29300	1.27600	1.31477	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.46300	0.43900	5.18359	0.00000	0.0000	5,000
05/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.34300	0.33600	2.04082	0.00000	0.0000	7,051
05/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.06600	1.04800	1.68856	0.00000	0.0000	10,000
05/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.48200	1.46500	1.14710	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.78100	0.76100	2.56082	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11100	0.10800	2.70270	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.38300	0.35900	6.26632	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.46300	0.45600	1.51188	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.53400	0.51100	4.30712	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.26400	0.25800	2.27273	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.11000	1.09200	1.62162	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.53000	1.51400	1.04575	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.56000	0.53700	4.10714	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.24000	0.23400	2.50000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.44200	0.41800	5.42986	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
05/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.37200	0.36500	1.88172	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.50900	0.48600	4.51866	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.28900	0.28300	2.07612	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.40200	0.37800	5.97015	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.43200	0.42500	1.62037	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.85600	0.83700	2.21963	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.89500	0.87600	2.12291	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.24600	1.22900	1.36437	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.61500	0.59300	3.57724	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.19500	0.19000	2.56410	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.42200	0.39700	5.92417	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.40200	0.39400	1.99005	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.74600	0.72500	2.81501	0.00000	0.0000	5,000
05/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.12600	0.12200	3.17460	0.00000	0.0000	2,420
05/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.72600	1.71000	0.92700	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.97400	1.95800	0.81054	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.67800	0.65700	3.09735	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.15800	0.15400	2.53165	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.36500	0.34200	6.30137	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.49500	0.48900	1.21212	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.92500	1.90800	0.88312	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.20000	1.18300	1.41667	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.58700	0.56400	3.91823	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.21700	0.21100	2.76498	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.31700	0.29400	7.25552	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.59700	0.59100	1.00503	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.67700	1.66000	1.01371	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.64600	0.62400	3.40557	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.17600	0.17100	2.84091	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.57800	1.56200	1.01394	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.62700	1.61100	0.98341	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	2,420
05/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.77600	1.75900	0.95721	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.02400	2.00700	0.83992	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.30300	0.28000	7.59076	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.63300	0.62700	0.94787	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.28900	0.26600	7.95848	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.66900	0.66300	0.89686	0.00000	0.0000	190
05/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.22100	0.20000	9.50226	0.00000	0.0000	3
05/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.90100	0.89700	0.44395	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.06600	1.06400	0.18762	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.18600	0.16700	10.21505	0.00000	0.0000	100
05/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.26400	0.24200	8.33333	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.74400	0.73900	0.67204	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.25200	0.23100	8.33333	0.00000	0.0000	0
05/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.78200	0.77800	0.51151	0.00000	0.0000	176
05/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.21790	8.20180	0.19591	8.25710	8.2003	22,753
05/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.10000	1.08200	1.63636	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.13200	0.13000	1.51515	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06200	1.04400	1.69492	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.14400	0.14200	1.38889	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.13900	1.12100	1.58033	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.12100	0.11900	1.65289	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.61700	0.59400	3.72771	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.49900	0.49200	1.40281	0.00000	0.0000	132
05/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.51700	1.50100	1.05471	0.00000	0.0000	4,850
05/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.47600	0.45200	5.04202	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.75800	0.75000	1.05541	0.00000	0.0000	200
05/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.43200	0.40900	5.32407	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.86400	0.85700	0.81019	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.40600	0.38300	5.66502	0.00000	0.0000	0
05/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.93800	0.93100	0.74627	0.00000	0.0000	132
05/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.31090	8.29480	0.19372	8.30000	8.3000	925
05/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.27700	1.26100	1.25294	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.16600	0.16600	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24000	1.22500	1.20968	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.17900	0.18000	0.55866	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.31400	1.29900	1.14155	0.00000	0.0000	16,000
05/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.15300	0.15400	0.65359	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.19400	0.19400	0.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.20500	1.18900	1.32780	0.00000	0.0000	37,000
05/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.25700	1.25600	0.07955	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.46800	0.45100	3.63248	0.00000	0.0000	360
05/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.86100	0.84300	2.09059	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.45000	0.44800	0.44444	0.00000	0.0000	360
05/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.60000	0.58200	3.00000	0.00000	0.0000	0
05/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.88900	0.88700	0.22497	0.00000	0.0000	4,000
05/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.33500	1.33400	0.07491	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
05/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.44600	0.42900	3.81166	0.00000	0.0000	5,500
05/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.03100	1.02900	0.19399	0.00000	0.0000	1,500
05/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.54200	0.52400	3.32103	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.39950	8.38420	0.18215	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.10700	1.08800	1.71635	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.40800	0.40400	0.98039	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.08300	1.06300	1.84672	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.43400	0.42900	1.15207	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.13300	1.11300	1.76523	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.38400	0.37900	1.30208	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.57100	0.56500	1.05079	0.00000	0.0000	540
05/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.97000	0.94900	2.16495	0.00000	0.0000	300
05/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.30700	1.30200	0.38256	0.00000	0.0000	0
05/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.60600	0.58600	3.30033	0.00000	0.0000	540
05/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.48080	8.46540	0.18159	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.13000	1.11100	1.68142	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.59900	0.59600	0.50083	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.11000	1.09000	1.80180	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.62900	0.62500	0.63593	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.15100	1.13200	1.65074	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.57000	0.56700	0.52632	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.35400	1.35100	0.22157	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.73500	0.71600	2.58503	0.00000	0.0000	180
05/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.07000	1.04900	1.96262	0.00000	0.0000	0
05/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.68900	0.68400	0.72569	0.00000	0.0000	180
05/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.23440	9.21910	0.16568	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.86400	1.83800	1.39485	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.13000	1.11900	0.97345	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.84400	1.82000	1.30152	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.16000	1.15100	0.77586	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.88300	1.85600	1.43388	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.09900	1.08700	1.09190	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.81700	0.81200	0.61200	0.00000	0.0000	0
05/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.05100	2.03100	0.97513	0.00000	0.0000	200
05/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.32490	10.30960	0.14819	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.54100	2.52100	0.78709	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.41600	1.41100	0.35311	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.52400	2.50400	0.79239	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.44900	1.44400	0.34507	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.55900	2.53800	0.82063	0.00000	0.0000	0
05/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38400	1.37800	0.43353	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.01580	7.99900	0.20959	0.00000	0.0000	98
05/12/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.01695	0.99975	1.69133	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00115	0.00075	34.78261	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.96724	0.94999	1.78343	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
05/12/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00144	0.00099	31.25000	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.06672	1.04957	1.60773	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00092	0.00057	38.04348	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.11970	8.10340	0.20075	0.00000	0.0000	729
05/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.71131	0.69040	2.93965	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.14161	0.13700	3.25542	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.67800	0.65667	3.14602	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.15830	0.15327	3.17751	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.74577	0.72528	2.74750	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.12607	0.12188	3.32355	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.46351	0.45587	1.64829	0.00000	0.0000	0
05/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.38321	0.35927	6.24723	0.00000	0.0000	80
05/12/2011	£ / R 2011/12/19			Foreign Exchange Future	12.56170	12.54700	0.11702	12.56100	12.5055	12,963
05/12/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.92000	0.90400	1.73913	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.87100	0.85400	1.95178	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.96900	0.95300	1.65119	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.41500	0.39400	5.06024	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.05300	0.04700	11.32075	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.26500	1.25000	1.18577	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.67700	0.66100	2.36337	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.82200	0.80600	1.94647	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.06200	2.04700	0.72745	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.86200	1.84700	0.80559	0.00000	0.0000	0
05/12/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.71380	12.69990	0.10933	0.00000	0.0000	2,635
05/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.33000	1.30400	1.95489	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.28800	1.26200	2.01863	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.07400	0.06200	16.21622	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.37600	1.35100	1.81686	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.06200	0.05100	17.74194	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.24700	1.22000	2.16520	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.08300	0.07000	15.66265	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.97900	0.94900	3.06435	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.16500	0.14900	9.69697	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.75500	1.73400	1.19658	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	768
05/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.05100	1.02200	2.75928	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
05/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.13700	0.12200	10.94891	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.72700	0.69500	4.40165	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.31300	0.29500	5.75080	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.42300	1.39900	1.68658	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.85100	1.83100	1.08050	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.12700	1.09900	2.48447	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.11300	0.09900	12.38938	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.65900	1.63800	1.26582	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.90900	0.87900	3.30033	0.00000	0.0000	0
05/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.19500	0.17900	8.20513	0.00000	0.0000	768
05/12/2011	£ / R 2012/06/18			Foreign Exchange Future	12.85560	12.84190	0.10657	0.00000	0.0000	2,853
05/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.30800	1.26500	3.28746	0.00000	0.0000	0
05/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.30200	0.27300	9.60265	0.00000	0.0000	0
05/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.27600	1.23300	3.36991	0.00000	0.0000	0
05/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.32000	0.29100	9.06250	0.00000	0.0000	0
05/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.34100	1.29900	3.13199	0.00000	0.0000	0
05/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.28500	0.25700	9.82456	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10290	0.10270	0.19436	0.00000	0.0000	5,998
05/12/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02290	0.02270	0.87336	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01292	0.01271	1.62539	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03290	0.03270	0.60790	0.00000	0.0000	0
05/12/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10450	0.10440	0.09569	0.00000	0.0000	25
05/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01499	0.01488	0.73382	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00049	0.00048	2.04082	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00756	0.00736	2.64550	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00306	0.00296	3.26797	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02458	0.02447	0.44752	0.00000	0.0000	0
05/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19			Foreign Exchange Future	10.80070	10.77650	0.22406	10.74200	10.7420	21,101
05/12/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.00300	0.97800	2.49252	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.95300	0.92900	2.51836	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.05300	1.02800	2.37417	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.80500	0.78000	3.10559	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.25100	1.22700	1.91847	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
05/12/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.50100	1.47700	1.59893	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.40100	1.37700	1.71306	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.95500	0.97700	2.30366	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.85400	0.82900	2.92740	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.80900	0.82900	2.47219	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.30100	1.27700	1.84473	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	8,220
05/12/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.08100	0.05900	27.16049	0.00000	0.0000	8,220
05/12/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.28000	0.28300	1.07143	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.56100	0.53700	4.27807	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.85700	0.87800	2.45041	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.47000	0.44500	5.31915	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.75600	0.73100	3.30688	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.20200	1.17700	2.07987	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.04100	0.02600	36.58537	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.44000	0.45000	2.27273	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.65800	0.63300	3.79939	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.70700	0.68200	3.53607	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	2,740
05/12/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.51400	0.49000	4.66926	0.00000	0.0000	2,740
05/12/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.09500	0.07100	25.26316	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.24400	0.24500	0.40984	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.10200	1.12600	2.17786	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.40	P	Foreign Exchange Future	0.61900	0.63600	2.74637	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	11.40	C	Foreign Exchange Future	0.02000	0.01200	40.00000	0.00000	0.0000	11,400
05/12/2011	€ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.34400	0.31700	7.84884	0.00000	0.0000	0
05/12/2011	€ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	5,700
05/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	10.94940	10.92570	0.21645	10.93990	10.9117	17,784
05/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.96900	0.93900	3.09598	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.12000	0.11300	5.83333	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.93000	0.89900	3.33333	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13100	0.12300	6.10687	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
05/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.00900	0.97900	2.97324	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.91800	1.89300	1.30344	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.85500	0.82300	3.74269	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15600	0.14700	5.76923	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.21800	1.18900	2.38095	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.06900	0.06300	8.69565	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.96600	1.94100	1.27162	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.13200	1.10300	2.56184	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.08300	0.07700	7.22892	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.62500	0.59300	5.12000	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27600	0.26700	3.26087	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.54500	0.51200	6.05505	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.34600	0.33600	2.89017	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.81800	0.78600	3.91198	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16900	0.16000	5.32544	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.39200	0.36000	8.16327	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.54300	0.53400	1.65746	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.27100	0.24300	10.33210	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.82200	0.81700	0.60827	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.47200	0.43900	6.99153	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.42300	0.41300	2.36407	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.21700	0.19200	11.52074	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.01800	1.01600	0.19646	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.45000	0.41800	7.11111	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.45100	0.44200	1.99557	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.44400	1.41700	1.86981	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.32500	0.29500	9.23077	0.00000	0.0000	0
05/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.67600	0.66900	1.03550	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.08700	11.06180	0.22729	0.00000	0.0000	13,749
05/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.99700	0.96000	3.71113	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31000	0.29800	3.87097	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.96500	0.92800	3.83420	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.32800	0.31600	3.65854	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.02900	0.99300	3.49854	0.00000	0.0000	0
05/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29200	0.28100	3.76712	0.00000	0.0000	0
05/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.21830	11.19240	0.23087	0.00000	0.0000	200
05/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.01300	0.99300	1.97433	0.00000	0.0000	0
05/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52000	0.52600	1.15385	0.00000	0.0000	0
05/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.98400	0.96400	2.03252	0.00000	0.0000	0
05/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.54100	0.54700	1.10906	0.00000	0.0000	0
05/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.04200	1.02100	2.01536	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
05/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.49900	0.50400	1.00200	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19			Foreign Exchange Future	8.20990	8.22310	0.16078	0.00000	0.0000	9,642
05/12/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	1.56000	1.57300	0.83333	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	1.51000	1.52300	0.86093	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	1.61000	1.62300	0.80745	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.71500	0.72600	1.53846	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	7.30	C	Foreign Exchange Future	0.91200	0.92400	1.31579	0.00000	0.0000	0
05/12/2011	AUS / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19			Foreign Exchange Future	8.23240	8.24580	0.16277	0.00000	0.0000	21,693
05/12/2011	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.03300	1.03900	0.58083	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05100	0.04300	15.68627	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	0.98800	0.99400	0.60729	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05600	0.04800	14.28571	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.07700	1.08400	0.64995	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.90200	0.90600	0.44346	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07000	0.06000	14.28571	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.30700	1.31700	0.76511	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63100	0.62800	0.47544	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.14900	0.13200	11.40940	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86000	0.86300	0.34884	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.07800	0.06700	14.10256	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.26000	1.26900	0.71429	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	2.03700	2.05000	0.63819	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.90	C	Foreign Exchange Future	0.53000	0.52600	0.75472	0.00000	0.0000	0
05/12/2011	AUS / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19800	0.18000	9.09091	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18			Foreign Exchange Future	8.26640	8.27910	0.15363	0.00000	0.0000	6,113
05/12/2011	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.82500	0.82400	0.12121	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20900	0.19500	6.69856	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.79100	0.79000	0.12642	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22500	0.21100	6.22222	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.85900	0.85900	0.00000	0.00000	0.0000	0
05/12/2011	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19300	0.18000	6.73575	0.00000	0.0000	0
05/12/2011	AUS / R 2012/09/17			Foreign Exchange Future	8.30020	8.31000	0.11807	0.00000	0.0000	2,098
05/12/2011	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.61300	0.60800	0.81566	0.00000	0.0000	0
05/12/2011	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.54900	0.53400	2.73224	0.00000	0.0000	0
05/12/2011	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.59100	0.58600	0.84602	0.00000	0.0000	0
05/12/2011	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.57700	0.56200	2.59965	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
05/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.63600	0.63100	0.78616	0.00000	0.0000	0
05/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.52200	0.50700	2.87356	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.31830	9.32030	0.02146	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.40300	2.40600	0.12484	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38500	0.38600	0.25974	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.36300	2.36500	0.08464	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39500	0.39500	0.00000	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.44400	2.44600	0.08183	0.00000	0.0000	0
05/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37600	0.37600	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.88920	7.89890	0.12295	0.00000	0.0000	10
05/12/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.64100	0.65000	1.40406	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.59100	0.60100	1.69205	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.69100	0.70000	1.30246	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.26000	0.26500	1.92308	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.08900	1.09900	0.91827	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.30300	0.31000	2.31023	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.03900	1.04900	0.96246	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.49300	0.50200	1.82556	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.98900	0.99900	1.01112	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.44400	0.45200	1.80180	0.00000	0.0000	0
05/12/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.97480	7.98540	0.13292	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.53500	0.53500	0.00000	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.11000	0.10000	9.09091	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.50100	0.49900	0.39920	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.12600	0.11400	9.52381	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.57200	0.57300	0.17483	0.00000	0.0000	0
05/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.09700	0.08800	9.27835	0.00000	0.0000	0
05/12/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.13110	0.13060	0.38139	0.00000	0.0000	12,659
05/12/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.09410	0.08620	8.39532	0.00000	0.0000	18,519
05/12/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.16790	0.16400	2.32281	0.00000	0.0000	12,423
05/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.36050	0.34550	4.16089	0.00000	0.0000	100,000
05/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.13250	0.13420	1.28302	0.00000	0.0000	100,000
05/12/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.19550	0.19370	0.92072	0.00000	0.0000	12,346
05/12/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.11220	0.10540	6.06061	0.00000	0.0000	18,750
05/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.08650	0.08750	1.15607	0.00000	0.0000	12,500

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
05/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.07760	0.07890	1.67526	0.00000	0.0000	12,500
05/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.07930	0.08090	2.01765	0.00000	0.0000	19,481
05/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.10290	0.10520	2.23518	0.00000	0.0000	12,987
05/12/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.75990	8.71810	0.47717	0.00000	0.0000	590
05/12/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.47000	0.43300	7.87234	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.42500	0.38900	8.47059	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.51800	0.47800	7.72201	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.30200	0.26900	10.92715	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.04200	0.05100	21.42857	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.61600	0.57500	6.65584	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.86200	0.82100	4.75638	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.26600	0.23400	12.03008	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.09600	0.07800	18.75000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.23600	0.26000	10.16949	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.65900	0.69500	5.46282	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.04500	0.03400	24.44444	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.43500	0.46600	7.12644	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.34100	0.30700	9.97067	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.03100	0.03900	25.80645	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.76300	0.72200	5.37353	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.01100	0.96900	4.15430	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.12900	0.10700	17.05426	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.16900	0.18900	11.83432	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.11000	1.06900	3.69369	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.17400	0.14700	15.51724	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.11400	0.12900	13.15789	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.08200	0.06600	19.51220	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.27200	0.29800	9.55882	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.23200	0.20200	12.93103	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.07200	0.08400	16.66667	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.70600	0.74300	5.24079	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
05/12/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.47900	0.51100	6.68058	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.89210	8.85060	0.46671	8.83800	8.8380	25

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
05/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.56200	0.52800	6.04982	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.27000	0.27700	2.59259	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.53600	0.50300	6.15672	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.29400	0.30200	2.72109	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.58900	0.55500	5.77250	0.00000	0.0000	0
05/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.24700	0.25400	2.83401	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.24960	6.26220	0.20161	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.08700	0.08300	4.59770	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.10200	0.08600	15.68627	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.08300	0.07900	4.81928	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.10800	0.09200	14.81481	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.09700	0.08100	16.49485	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.30170	6.31450	0.20312	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23200	0.22900	1.29310	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.21400	0.19800	7.47664	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22700	0.22400	1.32159	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.21900	0.20300	7.30594	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23600	0.23400	0.84746	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.20800	0.19300	7.21154	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.34190	6.35490	0.20499	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.36100	0.36200	0.27701	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.31900	0.30700	3.76176	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.33800	0.33800	0.00000	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.34600	0.33300	3.75723	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38500	0.38700	0.51948	0.00000	0.0000	0
05/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.29300	0.28200	3.75427	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	RAIN 2011/12/19			Foreign Exchange Future	15,979.63000	15,944.40000	0.22047	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.26010	1.25670	0.26982	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.16030	0.15680	2.18341	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00020	0.00010	50.00000	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
05/12/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11100	0.10750	3.15315	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00090	0.00080	11.11111	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.21010	0.20670	1.61828	0.00000	0.0000	0
05/12/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.27630	1.27270	0.28207	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10560	0.10120	4.16667	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02930	0.02850	2.73038	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07750	0.07300	5.80645	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05120	0.05030	1.75781	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14130	0.13720	2.90163	0.00000	0.0000	0
05/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01500	0.01450	3.33333	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>733,266</b>
<b>Option Open Interest</b>										<b>366,783</b>
<b>Total</b>										<b>1,100,049</b>