



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.74890	6.78340	0.51119	6.78900	6.7490	335,377
08/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.31000	1.27700	2.51908	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.36000	1.32600	2.50000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	3,000
08/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.26100	1.22700	2.69627	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.06500	1.03200	3.09859	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	15,000
08/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	5,000
08/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.68400	0.65300	4.53216	0.00000	0.0000	2,800
08/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.14500	0.15800	8.96552	0.00000	0.0000	980
08/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.19600	0.17500	10.71429	0.00000	0.0000	10,000
08/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.11300	0.12300	8.84956	0.00000	0.0000	6,000
08/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.26400	0.24000	9.09091	0.00000	0.0000	10,000
08/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.73100	0.69900	4.37756	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	10,000
08/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.87200	0.84000	3.66972	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	200
08/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.19100	0.21200	10.99476	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.14200	0.12900	9.15493	0.00000	0.0000	5,980
08/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.10100	0.09100	9.90099	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.25000	0.27400	9.60000	0.00000	0.0000	6,060
08/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.41900	0.39100	6.68258	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.06800	0.07400	8.82353	0.00000	0.0000	6,060
08/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.05100	3.01700	1.11439	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.59300	0.56200	5.22766	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	8,880
08/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.50400	0.47500	5.75397	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	6,000
08/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.08500	0.07600	10.58824	0.00000	0.0000	8,880
08/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.28400	0.30900	8.80282	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.16500	0.18400	11.51515	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
08/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.16600	0.15100	9.03614	0.00000	0.0000	1,980
08/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.22900	0.20700	9.60699	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.12800	0.14000	9.37500	0.00000	0.0000	1,980
08/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.77800	0.74500	4.24165	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.09900	0.10800	9.09091	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.30000	0.27500	8.33333	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.92000	0.88800	3.47826	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.46100	0.43200	6.29067	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.33800	0.31200	7.69231	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.39500	0.42400	7.34177	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	1.01700	0.98400	3.24484	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.00000	1.03400	3.40000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.54800	0.51800	5.47445	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.82500	0.79200	4.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.95000	0.98500	3.68421	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.40900	1.37500	2.41306	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.90100	0.93500	3.77358	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.96900	0.93500	3.50877	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.47900	0.50900	6.26305	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.05000	1.08400	3.23810	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.07700	0.08400	9.09091	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.37800	0.35100	7.14286	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.22000	0.24200	10.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.12100	0.10900	9.91736	0.00000	0.0000	200
08/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.84060	6.87520	0.50580	6.88670	6.8410	42,606
08/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.12800	0.13500	5.46875	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.63700	0.61000	4.23862	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.12000	0.12600	5.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.67900	0.65100	4.12371	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.13800	0.14500	5.07246	0.00000	0.0000	0

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08/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.59700	0.57000	4.52261	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.22400	0.21000	6.25000	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.31500	0.33500	6.34921	0.00000	0.0000	6,425
08/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.21600	1.18500	2.54934	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	2,962
08/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.37100	0.34800	6.19946	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.21200	0.22300	5.18868	0.00000	0.0000	2,962
08/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.55700	0.53100	4.66786	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.14800	0.15600	5.40541	0.00000	0.0000	5,000
08/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.73600	0.76600	4.07609	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04500	0.04100	8.88889	0.00000	0.0000	5,000
08/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.76400	0.73500	3.79581	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.10500	0.11000	4.76190	0.00000	0.0000	500
08/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.50200	0.52700	4.98008	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.11100	0.10200	8.10811	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.53800	0.56400	4.83271	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.09700	0.08900	8.24742	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.65300	0.68200	4.44104	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.06200	0.05700	8.06452	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.26300	1.23200	2.45447	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.91300	0.94400	3.39540	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.11200	0.11800	5.35714	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.72100	0.69300	3.88350	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.34200	0.36300	6.14035	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.20100	0.18800	6.46766	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.28900	0.30800	6.57439	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.24800	0.23300	6.04839	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.12300	1.09200	2.76046	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.94000	0.91000	3.19149	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.26400	0.28300	7.19697	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.27300	0.25800	5.49451	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.61400	0.64100	4.39739	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.57500	0.60200	4.69565	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.86700	0.89900	3.69089	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.07200	0.07500	4.16667	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.03100	1.00000	3.00679	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.85100	0.82200	3.40776	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.40200	0.42500	5.72139	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.16100	0.15000	6.83230	0.00000	0.0000	5,000
08/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.00500	1.03900	3.38308	0.00000	0.0000	0
08/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.93550	6.97100	0.51186	6.95300	6.9530	13,521
08/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.30900	0.32100	3.88350	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.41000	0.38600	5.85366	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.29200	0.30300	3.76712	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.44300	0.41800	5.64334	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.32700	0.34100	4.28135	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.37800	0.35600	5.82011	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.32200	0.33400	3.72671	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.38700	0.36300	6.20155	0.00000	0.0000	1,000
08/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.27200	0.28300	4.04412	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.48700	0.46200	5.13347	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.24400	0.25300	3.68852	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.55900	0.53200	4.83005	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.41400	0.43400	4.83092	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.27900	0.26300	5.73477	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25700	0.26700	3.89105	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.52200	0.49600	4.98084	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.44100	0.46200	4.76190	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.25600	0.24100	5.85938	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.79300	0.76300	3.78310	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.13600	1.10400	2.81690	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20800	0.21500	3.36538	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.67300	0.64400	4.30906	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.09000	0.09300	3.33333	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.45500	1.42200	2.26804	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.47000	0.49100	4.46809	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.23500	0.22000	6.38298	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.50200	1.46800	2.26365	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.38900	0.40700	4.62725	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.30400	0.28600	5.92105	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.11600	0.12000	3.44828	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.18100	1.14900	2.70957	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.28700	0.29900	4.18118	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.45200	0.42800	5.30973	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.49900	0.52100	4.40882	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.19700	0.20400	3.55330	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.71200	0.68300	4.07303	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
08/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.36300	1.33000	2.42113	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.13300	0.13700	3.00752	0.00000	0.0000	0
08/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.04800	1.01600	3.05344	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.03740	7.07320	0.50871	0.00000	0.0000	2,000
08/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.34400	0.35700	3.77907	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.55700	0.53400	4.12926	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.32900	0.34100	3.64742	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.59200	0.56800	4.05405	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.36000	0.37300	3.61111	0.00000	0.0000	0
08/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.52300	0.50000	4.39771	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.14360	7.17940	0.50115	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.46600	0.48200	3.43348	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.52200	0.50300	3.63985	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.44900	0.46300	3.11804	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.55500	0.53400	3.78378	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.48500	0.50300	3.71134	0.00000	0.0000	13,000
08/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.49100	0.47400	3.46232	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.58800	0.56700	3.57143	0.00000	0.0000	0
08/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.43200	0.44600	3.24074	0.00000	0.0000	11,000
08/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.24720	7.28280	0.49122	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.40600	0.41800	2.95567	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.85900	0.83500	2.79395	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.39400	0.40500	2.79188	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.89700	0.87200	2.78707	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.42000	0.43200	2.85714	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.82300	0.79900	2.91616	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.09000	1.06300	2.47706	0.00000	0.0000	0
08/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.33700	0.34600	2.67062	0.00000	0.0000	300
08/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.20860	8.24410	0.43247	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.96300	0.97700	1.45379	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.25400	1.23300	1.67464	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.94800	0.96200	1.47679	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.28900	1.26800	1.62917	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.97900	0.99300	1.43003	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.22000	1.19900	1.72131	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.92600	0.90800	1.94384	0.00000	0.0000	0
08/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.13500	1.15200	1.49780	0.00000	0.0000	200
08/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.00590	9.04140	0.39419	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.33900	1.35300	1.04556	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.53300	1.51200	1.36986	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.32400	1.33800	1.05740	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.56800	1.54700	1.33929	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.35500	1.36900	1.03321	0.00000	0.0000	0
08/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.49900	1.47800	1.40093	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
08/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.74890	6.78340	0.51119	6.75600	6.7560	341
08/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.06793	0.07388	8.75902	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.41903	0.39048	6.81335	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.06003	0.06518	8.57904	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.46113	0.43178	6.36480	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.07696	0.08382	8.91372	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.37806	0.35042	7.31101	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.84060	6.87520	0.50580	0.00000	0.0000	20
08/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.21164	0.22347	5.58968	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.37104	0.34827	6.13680	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.19667	0.20763	5.57279	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.40607	0.38243	5.82166	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.22785	0.24060	5.59579	0.00000	0.0000	0
08/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.33725	0.31540	6.47887	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.77930	10.87830	0.91843	10.89500	10.7501	48,514
08/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.05600	0.07000	25.00000	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.77700	0.69200	10.93951	0.00000	0.0000	200
08/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.82200	0.73600	10.46229	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.06200	0.07800	25.80645	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.73300	0.65000	11.32333	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	8,945
08/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.91300	0.82400	9.74808	0.00000	0.0000	100
08/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.33900	1.24400	7.09485	0.00000	0.0000	200
08/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.37200	0.30800	17.20430	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.15100	0.18600	23.17881	0.00000	0.0000	3,455
08/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.40200	0.47500	18.15920	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.12300	0.09700	21.13821	0.00000	0.0000	5,490
08/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.16700	0.20500	22.75449	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.33800	0.27700	18.04734	0.00000	0.0000	1,200
08/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.52300	0.44900	14.14914	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.10200	0.12700	24.50980	0.00000	0.0000	1,200
08/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.20200	0.25100	24.25743	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.27300	0.22300	18.31502	0.00000	0.0000	630
08/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.44500	0.37600	15.50562	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.12400	0.15400	24.19355	0.00000	0.0000	630
08/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.11200	0.14000	25.00000	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.48300	0.41200	14.69979	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	1.14700	1.05400	8.10811	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.03400	0.04300	26.47059	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	1.00500	0.91500	8.95522	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03100	0.03900	25.80645	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	1.05200	0.96100	8.65019	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
08/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.09200	0.11500	25.00000	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.56300	0.48700	13.49911	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.24800	0.30700	23.79032	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.21900	0.17900	18.26484	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.03800	0.04800	26.31579	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.95900	0.87000	9.28050	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.02800	0.03600	28.57143	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	1.09900	1.00800	8.28025	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.30500	0.37000	21.31148	0.00000	0.0000	0
08/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.17600	0.14200	19.31818	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19			Foreign Exchange Future	10.91410	11.01390	0.91441	11.02400	10.8900	10,003
08/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.18000	0.20400	13.33333	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.91600	0.84000	8.29694	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.17100	0.19300	12.86550	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.95700	0.87900	8.15047	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.19000	0.21500	13.15789	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.87600	0.80100	8.56164	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.10100	0.11500	13.86139	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.38700	1.30100	6.20043	0.00000	0.0000	250
08/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.26300	0.29600	12.54753	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.64900	0.58200	10.32357	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.13800	0.15600	13.04348	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.12400	1.04200	7.29537	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.16200	0.18300	12.96296	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.99800	0.91900	7.91583	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.62700	0.69600	11.00478	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.21300	0.18200	14.55399	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.50700	0.56800	12.03156	0.00000	0.0000	0
08/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.29300	0.25400	13.31058	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.05350	11.15490	0.91736	11.09500	11.0600	2,827
08/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.38800	0.42400	9.27835	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.78500	0.71900	8.40764	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.37300	0.40800	9.38338	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.82000	0.75300	8.17073	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.40300	0.44100	9.42928	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.75000	0.68600	8.53333	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.35900	0.39200	9.19220	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.85600	0.78700	8.06075	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.27400	0.30000	9.48905	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	1.12100	1.04500	6.77966	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.55300	0.60700	9.76492	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.50000	0.45200	9.60000	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.29600	0.32400	9.45946	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	1.04300	0.96900	7.09492	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.20300	0.22200	9.35961	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
08/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.45000	1.36700	5.72414	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.41900	0.45800	9.30788	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.71600	0.65300	8.79888	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.60200	0.65900	9.46844	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.44900	0.40400	10.02227	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.31900	0.35000	9.71787	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.96600	0.89500	7.34990	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.51000	0.55800	9.41176	0.00000	0.0000	0
08/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.55700	0.50300	9.69479	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.20160	11.30380	0.91237	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.41800	0.45000	7.65550	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	1.06600	0.99600	6.56660	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.40500	0.43600	7.65432	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	1.10300	1.03200	6.43699	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.43100	0.46400	7.65661	0.00000	0.0000	0
08/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	1.02900	0.96000	6.70554	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08310	0.08410	1.20337	0.00000	0.0000	12,348
08/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00413	0.00487	17.91768	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00103	0.00077	25.24272	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00071	0.00085	19.71831	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00761	0.00675	11.30092	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01313	0.01413	7.61615	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
08/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41690	11.41590	0.00876	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08430	0.08530	1.18624	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00658	0.00725	10.18237	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00228	0.00195	14.47368	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00259	0.00286	10.42471	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00829	0.00756	8.80579	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01456	0.01551	6.52473	0.00000	0.0000	0
08/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00026	0.00021	19.23077	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.67350	9.65490	0.19228	9.68800	9.5900	58,594
08/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.20200	0.19400	3.96040	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.17900	0.18900	5.58659	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.17700	0.16900	4.51977	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.20400	0.21400	4.90196	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.23000	0.22000	4.34783	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.15700	0.16500	5.09554	0.00000	0.0000	2,065
08/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.26600	0.27800	4.51128	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.13900	0.13300	4.31655	0.00000	0.0000	5,655
08/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.75700	0.77400	2.24571	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.03000	0.02900	3.33333	0.00000	0.0000	3,590
08/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.43700	0.42200	3.43249	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	6,195

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
08/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	6,195
08/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.62100	0.63700	2.57649	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.08400	0.08000	4.76190	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.41100	0.42500	3.40633	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.99300	1.01000	1.71198	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.36100	0.34700	3.87812	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.08800	0.09200	4.54545	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.89700	0.91500	2.00669	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
08/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.94500	0.96200	1.79894	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.77710	9.75890	0.18615	9.68100	9.6810	4,928
08/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.31500	0.30600	2.85714	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.33800	0.34700	2.66272	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.29600	0.28700	3.04054	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.36900	0.37800	2.43902	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.33900	0.32900	2.94985	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31200	0.32000	2.56410	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.24400	0.23700	2.86885	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.46700	0.47800	2.35546	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.44600	0.43400	2.69058	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.21900	0.22500	2.73973	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.60900	0.59400	2.46305	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.54000	0.52600	2.59259	0.00000	0.0000	0
08/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.88230	9.86640	0.16089	0.00000	0.0000	8,003
08/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.34600	0.34300	0.86705	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.56400	0.57700	2.30496	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.33000	0.32700	0.90909	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.59800	0.61100	2.17391	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.36300	0.35900	1.10193	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.53100	0.54300	2.25989	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.94600	0.93300	1.37421	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.11400	0.11700	2.63158	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.30100	0.29800	0.99668	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.66900	0.68200	1.94320	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.46600	0.46100	1.07296	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.38400	0.39500	2.86458	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.98500	0.97200	1.31980	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.10300	0.10600	2.91262	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.41800	0.41400	0.95694	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.43600	0.44800	2.75229	0.00000	0.0000	0
08/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.21800	0.21700	0.45872	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
08/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.93600	0.95100	1.60256	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.20620	7.21100	0.06661	7.21500	7.2150	25,654
08/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.56900	0.57300	0.70299	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52200	0.52600	0.76628	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.61600	0.62100	0.81169	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.33900	0.33400	1.47493	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.29800	0.29300	1.67785	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.26400	0.26700	1.13636	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.13100	0.13200	0.76336	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.12500	0.12100	3.20000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.38100	0.37600	1.31234	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.16000	0.16200	1.25000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10400	0.10100	2.88462	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.75300	0.74800	0.66401	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.47600	0.48000	0.84034	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.80100	0.79600	0.62422	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43100	0.43500	0.92807	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.19200	0.19500	1.56250	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.08600	0.08400	2.32558	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.94800	0.94300	0.52743	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06400	0.06500	1.56250	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.25800	0.25400	1.55039	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
08/07/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.85000	0.84500	0.58824	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.22220	7.22780	0.07754	0.00000	0.0000	890
08/07/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.61700	0.62100	0.64830	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04500	0.04300	4.44444	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.57500	0.58000	0.86957	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.65900	0.66400	0.75873	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12300	0.12500	1.62602	0.00000	0.0000	0
08/07/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.40100	0.39700	0.99751	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
08/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.17800	0.17900	0.56180	0.00000	0.0000	0
08/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25600	0.25100	1.95313	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24140	7.24830	0.09529	0.00000	0.0000	4
08/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26100	0.26400	1.14943	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.27000	0.26600	1.48148	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.24100	0.24300	0.82988	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.30000	0.29500	1.66667	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.28700	0.28900	0.69686	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.24600	0.24100	2.03252	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20400	0.20600	0.98039	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.36300	0.35800	1.37741	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.43500	0.43900	0.91954	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.14400	0.14100	2.08333	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.11300	0.11400	0.88496	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.62200	0.61600	0.96463	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.18800	0.18900	0.53191	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.39700	0.39100	1.51134	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40300	0.40600	0.74442	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.16200	0.15800	2.46914	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.05800	1.06500	0.66163	0.00000	0.0000	0
08/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.26370	8.23910	0.29769	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.38600	1.36800	1.29870	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42200	0.42900	1.65877	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.35900	1.34100	1.32450	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44500	0.45200	1.57303	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42300	1.40500	1.26493	0.00000	0.0000	0
08/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40900	0.41600	1.71149	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.03850	7.02300	0.22022	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.27200	0.28100	3.30882	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.31200	0.32100	2.88462	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.23500	0.24300	3.40426	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.76900	0.78300	1.82055	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.72000	0.73400	1.94444	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.81800	0.83200	1.71149	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.53000	0.54300	2.45283	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.45800	0.44200	3.49345	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.02000	0.01900	5.00000	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
08/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07800	0.07700	1.28205	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.91600	0.93000	1.52838	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.11800	7.10240	0.21916	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.17100	0.16200	5.26316	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.30300	0.31000	2.31023	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.15500	0.14600	5.80645	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.33700	0.34400	2.07715	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.18800	0.17800	5.31915	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.27000	0.27600	2.22222	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.61100	0.62100	1.63666	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.41600	0.40200	3.36538	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.08700	0.08100	6.89655	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.56900	0.57900	1.75747	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.38000	0.36700	3.42105	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11200	0.11500	2.67857	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.12800	0.12000	6.25000	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.41000	0.41800	1.95122	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.34600	0.33400	3.46821	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.12800	0.13200	3.12500	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.11600	0.10900	6.03448	0.00000	0.0000	0
08/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.44800	0.45700	2.00893	0.00000	0.0000	0
08/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.04330	0.08850	104.38799	0.00000	0.0000	22,388
08/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08000	0.08950	11.87500	0.00000	0.0000	21,898
08/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.00120	8.09850	1.21607	0.00000	0.0000	960
08/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.42700	0.50400	18.03279	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.07600	0.05600	26.31579	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.39000	0.46400	18.97436	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.08900	0.06600	25.84270	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.46600	0.54500	16.95279	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.06500	0.04700	27.69231	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.08200	0.10300	25.60976	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.48100	0.40500	15.80042	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	1.06700	0.97400	8.71603	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	1.01900	0.92700	9.02846	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.32100	0.38900	21.18380	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.12000	0.09100	24.16667	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.97100	0.88000	9.37178	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.03200	0.04000	25.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
08/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.83100	0.74200	10.70999	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.87700	0.78700	10.26226	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	1.11500	1.02200	8.34081	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.26000	1.16600	7.46032	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.28900	0.35300	22.14533	0.00000	0.0000	0
08/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.13800	0.10500	23.91304	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.11720	8.21490	1.20362	0.00000	0.0000	25
08/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.26000	0.29500	13.46154	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.44300	0.38000	14.22122	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.24400	0.27700	13.52459	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.47700	0.41200	13.62683	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.27700	0.31400	13.35740	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.41000	0.34900	14.87805	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.20300	0.23000	13.30049	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.58600	0.51500	12.11604	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.31400	0.35800	14.01274	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.34700	0.29300	15.56196	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.43500	0.49300	13.33333	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.21800	0.17800	18.34862	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.19000	0.21600	13.68421	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.62300	0.55100	11.55698	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.12500	0.14100	12.80000	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.90800	0.82600	9.03084	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.07100	0.08000	12.67606	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.35400	1.26500	6.57312	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.09300	0.10500	12.90323	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.12600	1.04000	7.63766	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.21600	0.24500	13.42593	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.54900	0.48000	12.56831	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.38200	0.43500	13.87435	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.26500	0.22000	16.98113	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.52400	0.59000	12.59542	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.15700	0.12500	20.38217	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.14000	0.15900	13.57143	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.82300	0.74400	9.59903	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.59000	0.66100	12.03390	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.12300	0.09600	21.95122	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.15800	0.18000	13.92405	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.74100	0.66500	10.25641	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.11800	0.13300	12.71186	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.95100	0.86800	8.72766	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.17900	0.20300	13.40782	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
08/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.66200	0.58800	11.17825	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.40100	1.31100	6.42398	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.08800	0.09900	12.50000	0.00000	0.0000	0
08/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.17100	1.08400	7.42955	0.00000	0.0000	0
08/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,701.00000	13,746.29000	0.33056	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04410	1.04950	0.51719	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.00930	0.01020	9.67742	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06520	0.06070	6.90184	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00370	0.00400	8.10811	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10960	0.10450	4.65328	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02250	0.02470	9.77778	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02840	0.02520	11.26761	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06150	1.06660	0.48045	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02750	0.02900	5.45455	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06600	0.06240	5.45455	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01680	0.01770	5.35714	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10530	0.10110	3.98860	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04590	0.04850	5.66449	0.00000	0.0000	0
08/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03440	0.03190	7.26744	0.00000	0.0000	0

Future Open Interest

610,901

Option Open Interest

208,349

Total

819,250