



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/07/2011

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
07/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.82850	6.74890	1.16570	6.80850	6.7420	341,755
07/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.23400	1.31000	6.15883	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.28300	1.36000	6.00156	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	3,000
07/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.18500	1.26100	6.41350	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.99100	1.06500	7.46720	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	15,000
07/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.04300	0.03300	23.25581	0.00000	0.0000	5,000
07/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.61500	0.68400	11.21951	0.00000	0.0000	2,800
07/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.18300	0.14500	20.76503	0.00000	0.0000	980
07/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.15500	0.19600	26.45161	0.00000	0.0000	10,000
07/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.14400	0.11300	21.52778	0.00000	0.0000	6,000
07/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.21600	0.26400	22.22222	0.00000	0.0000	10,000
07/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.66100	0.73100	10.59002	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	10,000
07/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.80000	0.87200	9.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	200
07/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.24100	0.19100	20.74689	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.11300	0.14200	25.66372	0.00000	0.0000	5,980
07/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.08000	0.10100	26.25000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.30800	0.25000	18.83117	0.00000	0.0000	6,060
07/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.36000	0.41900	16.38889	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.08800	0.06800	22.72727	0.00000	0.0000	6,060
07/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.97200	3.05100	2.65814	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.52700	0.59300	12.52372	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.05500	0.04200	23.63636	0.00000	0.0000	8,880
07/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.44100	0.50400	14.28571	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.06900	0.05300	23.18841	0.00000	0.0000	6,000
07/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.06600	0.08500	28.78788	0.00000	0.0000	8,880
07/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.34400	0.28400	17.44186	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.21100	0.16500	21.80095	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
07/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.13300	0.16600	24.81203	0.00000	0.0000	1,980
07/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.18400	0.22900	24.45652	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.16200	0.12800	20.98765	0.00000	0.0000	1,980
07/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.70700	0.77800	10.04243	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.12700	0.09900	22.04724	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.24900	0.30000	20.48193	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.84700	0.92000	8.61865	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.07800	0.06000	23.07692	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.40000	0.46100	15.25000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.11200	0.08700	22.32143	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.28400	0.33800	19.01408	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.46400	0.39500	14.87069	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.94300	1.01700	7.84730	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.07900	1.00000	7.32159	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.06100	0.04700	22.95082	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.48300	0.54800	13.45756	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.75300	0.82500	9.56175	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.03000	0.95000	7.76699	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.33200	1.40900	5.78078	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.98000	0.90100	8.06122	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.89500	0.96900	8.26816	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.55100	0.47900	13.06715	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.12900	1.05000	6.99734	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.09900	0.07700	22.22222	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.32100	0.37800	17.75701	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.00000	0.22000	100.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00000	0.12100	100.00000	0.00000	0.0000	200
07/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.92180	6.84060	1.17311	6.89100	6.8475	42,528
07/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.15000	0.12800	14.66667	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.57800	0.63700	10.20761	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.14000	0.12000	14.28571	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.61800	0.67900	9.87055	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.16100	0.13800	14.28571	0.00000	0.0000	0

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07/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.53900	0.59700	10.76067	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.19300	0.22400	16.06218	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.36500	0.31500	13.69863	0.00000	0.0000	6,425
07/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.14500	1.21600	6.20087	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	2,962
07/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.32400	0.37100	14.50617	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.24600	0.21200	13.82114	0.00000	0.0000	2,962
07/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.50000	0.55700	11.40000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.17200	0.14800	13.95349	0.00000	0.0000	5,000
07/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.80900	0.73600	9.02349	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.03700	0.04500	21.62162	0.00000	0.0000	5,000
07/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.70100	0.76400	8.98716	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12300	0.10500	14.63415	0.00000	0.0000	500
07/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.56500	0.50200	11.15044	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.09300	0.11100	19.35484	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.60300	0.53800	10.77944	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08100	0.09700	19.75309	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.72300	0.65300	9.68188	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05100	0.06200	21.56863	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.19100	1.26300	6.04534	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.99000	0.91300	7.77778	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.13100	0.11200	14.50382	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.65900	0.72100	9.40819	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.39500	0.34200	13.41772	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.17300	0.20100	16.18497	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.33600	0.28900	13.98810	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.21400	0.24800	15.88785	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.07500	0.06400	14.66667	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.05300	1.12300	6.64767	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.09500	0.08100	14.73684	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.87300	0.94000	7.67468	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.30900	0.26400	14.56311	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.23700	0.27300	15.18987	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.68200	0.61400	9.97067	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06000	0.07300	21.66667	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.64200	0.57500	10.43614	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07000	0.08400	20.00000	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.94300	0.86700	8.05938	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.96200	1.03100	7.17256	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.10800	0.09200	14.81481	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.78600	0.85100	8.26972	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
07/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.45900	0.40200	12.41830	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.13700	0.16100	17.51825	0.00000	0.0000	5,000
07/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.08400	1.00500	7.28782	0.00000	0.0000	0
07/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.01890	6.93550	1.18822	6.98000	6.9500	13,521
07/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.34700	0.30900	10.95101	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.36400	0.41000	12.63736	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.32800	0.29200	10.97561	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.39500	0.44300	12.15190	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.36800	0.32700	11.14130	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.33500	0.37800	12.83582	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.36100	0.32200	10.80332	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.34200	0.38700	13.15789	0.00000	0.0000	1,000
07/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.30600	0.27200	11.11111	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.43700	0.48700	11.44165	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27400	0.24400	10.94891	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.50500	0.55900	10.69307	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.46500	0.41400	10.96774	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.24600	0.27900	13.41463	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.29000	0.25700	11.37931	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.47100	0.52200	10.82803	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.49400	0.44100	10.72874	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.22500	0.25600	13.77778	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.20100	0.17800	11.44279	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.73200	0.79300	8.33333	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.13700	0.12100	11.67883	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.06800	1.13600	6.36704	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.23400	0.20800	11.11111	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.61500	0.67300	9.43089	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.38200	1.45500	5.28220	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.52500	0.47000	10.47619	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.20600	0.23500	14.07767	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.09700	0.08700	10.30928	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.42800	1.50200	5.18207	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.43700	0.38900	10.98398	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.26800	0.30400	13.43284	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.13100	0.11600	11.45038	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.11200	1.18100	6.20504	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.32300	0.28700	11.14551	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.40400	0.45200	11.88119	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.55600	0.49900	10.25180	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.18700	0.21400	14.43850	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22200	0.19700	11.26126	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.65300	0.71200	9.03522	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
07/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.11000	0.09800	10.90909	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.29100	1.36300	5.57707	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.15000	0.13300	11.33333	0.00000	0.0000	0
07/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.98100	1.04800	6.82977	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.12290	7.03740	1.20035	0.00000	0.0000	2,000
07/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.38000	0.34400	9.47368	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.50700	0.55700	9.86193	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.36300	0.32900	9.36639	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.54000	0.59200	9.62963	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.39700	0.36000	9.31990	0.00000	0.0000	0
07/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.47400	0.52300	10.33755	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.22910	7.14360	1.18272	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.50700	0.46600	8.08679	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.47800	0.52200	9.20502	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.48800	0.44900	7.99180	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.50900	0.55500	9.03733	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.52900	0.48500	8.31758	0.00000	0.0000	13,000
07/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.45000	0.49100	9.11111	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.54000	0.58800	8.88889	0.00000	0.0000	0
07/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.46900	0.43200	7.88913	0.00000	0.0000	11,000
07/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.33190	7.24720	1.15523	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.43800	0.40600	7.30594	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.80600	0.85900	6.57568	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.42400	0.39400	7.07547	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.84200	0.89700	6.53207	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.45200	0.42000	7.07965	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.77000	0.82300	6.88312	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.03100	1.09000	5.72260	0.00000	0.0000	0
07/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.36300	0.33700	7.16253	0.00000	0.0000	300
07/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.28450	8.20860	0.91617	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.99600	0.96300	3.31325	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.21200	1.25400	3.46535	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.98000	0.94800	3.26531	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.24600	1.28900	3.45104	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.01200	0.97900	3.26087	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.17800	1.22000	3.56537	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.89000	0.92600	4.04494	0.00000	0.0000	0
07/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.17400	1.13500	3.32198	0.00000	0.0000	200
07/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.08180	9.00590	0.83574	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.37300	1.33900	2.47633	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.49100	1.53300	2.81690	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.35700	1.32400	2.43183	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.52500	1.56800	2.81967	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.38900	1.35500	2.44780	0.00000	0.0000	0
07/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.45700	1.49900	2.88264	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
07/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.82850	6.74890	1.16570	0.00000	0.0000	321
07/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.08800	0.06793	22.80682	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.35950	0.41903	16.55911	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.07795	0.06003	22.98910	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.39945	0.46113	15.44123	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.09942	0.07696	22.59103	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.32092	0.37806	17.80506	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.92180	6.84060	1.17311	0.00000	0.0000	20
07/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.24576	0.21164	13.88346	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.32396	0.37104	14.53266	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.22868	0.19667	13.99773	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.35688	0.40607	13.78334	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.26418	0.22785	13.75199	0.00000	0.0000	0
07/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.29238	0.33725	15.34647	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.89960	10.77930	1.10371	10.88000	10.8280	47,963
07/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.07700	0.05600	27.27273	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.67700	0.77700	14.77105	0.00000	0.0000	200
07/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.07000	0.05100	27.14286	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.72000	0.82200	14.16667	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.08500	0.06200	27.05882	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.63500	0.73300	15.43307	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.05800	0.04200	27.58621	0.00000	0.0000	8,945
07/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.80800	0.91300	12.99505	0.00000	0.0000	100
07/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.22500	1.33900	9.30612	0.00000	0.0000	200
07/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.30000	0.37200	24.00000	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.20000	0.15100	24.50000	0.00000	0.0000	3,455
07/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.49600	0.40200	18.95161	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.09600	0.12300	28.12500	0.00000	0.0000	5,490
07/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.22000	0.16700	24.09091	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.27000	0.33800	25.18519	0.00000	0.0000	1,200
07/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.43800	0.52300	19.40639	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.13800	0.10200	26.08696	0.00000	0.0000	1,200
07/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.26700	0.20200	24.34457	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.21700	0.27300	25.80645	0.00000	0.0000	630
07/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.36600	0.44500	21.58470	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.16600	0.12400	25.30120	0.00000	0.0000	630
07/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.15100	0.11200	25.82781	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.40100	0.48300	20.44888	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	1.03600	1.14700	10.71429	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.04800	0.03400	29.16667	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.89800	1.00500	11.91537	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.04400	0.03100	29.54545	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.94400	1.05200	11.44068	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
07/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.12500	0.09200	26.40000	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.47500	0.56300	18.52632	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.32500	0.24800	23.69231	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.17500	0.21900	25.14286	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.05300	0.03800	28.30189	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.85300	0.95900	12.42673	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.04000	0.02800	30.00000	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.99000	1.09900	11.01010	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.38900	0.30500	21.59383	0.00000	0.0000	0
07/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.13900	0.17600	26.61871	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.03740	10.91410	1.11711	11.02300	10.9600	9,988
07/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.21500	0.18000	16.27907	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.82800	0.91600	10.62802	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.20400	0.17100	16.17647	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.86700	0.95700	10.38062	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.22700	0.19000	16.29956	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.79000	0.87600	10.88608	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.12200	0.10100	17.21311	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.28500	1.38700	7.93774	0.00000	0.0000	250
07/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.31100	0.26300	15.43408	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.57400	0.64900	13.06620	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16600	0.13800	16.86747	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.02900	1.12400	9.23226	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.19400	0.16200	16.49485	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.90700	0.99800	10.03308	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.71800	0.62700	12.67409	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.18100	0.21300	17.67956	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.58800	0.50700	13.77551	0.00000	0.0000	0
07/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.25100	0.29300	16.73307	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.18020	11.05350	1.13325	11.15000	11.1000	2,819
07/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.43700	0.38800	11.21281	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.70700	0.78500	11.03253	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.42000	0.37300	11.19048	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.74000	0.82000	10.81081	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.45400	0.40300	11.23348	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.67400	0.75000	11.27596	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.40400	0.35900	11.13861	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.77400	0.85600	10.59432	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.31000	0.27400	11.61290	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	1.03000	1.12100	8.83495	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.62500	0.55300	11.52000	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.44500	0.50000	12.35955	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.33400	0.29600	11.37725	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.95400	1.04300	9.32914	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.23000	0.20300	11.73913	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
07/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.35000	1.45000	7.40741	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.47100	0.41900	11.04034	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.64100	0.71600	11.70047	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.67800	0.60200	11.20944	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.39800	0.44900	12.81407	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.36000	0.31900	11.38889	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.88000	0.96600	9.77273	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.57500	0.51000	11.30435	0.00000	0.0000	0
07/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.49500	0.55700	12.52525	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.33230	11.20160	1.15334	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.46200	0.41800	9.52381	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.98000	1.06600	8.77551	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.44800	0.40500	9.59821	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	1.01600	1.10300	8.56299	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.47700	0.43100	9.64361	0.00000	0.0000	0
07/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.94500	1.02900	8.88889	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08450	0.08310	1.65680	0.00000	0.0000	12,348
07/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00521	0.00413	20.72937	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00071	0.00103	45.07042	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00098	0.00071	27.55102	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00648	0.00761	17.43827	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01452	0.01313	9.57300	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00003	50.00000	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41550	11.41690	0.01226	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08570	0.08430	1.63361	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00760	0.00658	13.42105	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00190	0.00228	20.00000	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00309	0.00259	16.18123	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00739	0.00829	12.17862	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01591	0.01456	8.48523	0.00000	0.0000	0
07/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00021	0.00026	23.80952	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.75170	9.67350	0.80191	9.70500	9.6270	59,579
07/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.25800	0.20200	21.70543	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.15600	0.17900	14.74359	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.22900	0.17700	22.70742	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.17700	0.20400	15.25424	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.28800	0.23000	20.13889	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.13600	0.15700	15.44118	0.00000	0.0000	2,065
07/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.22900	0.26600	16.15721	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.18100	0.13900	23.20442	0.00000	0.0000	5,655
07/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.69200	0.75700	9.39306	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04400	0.03000	31.81818	0.00000	0.0000	3,590
07/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.50700	0.43700	13.80671	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.05500	0.06400	16.36364	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
07/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.06300	0.04400	30.15873	0.00000	0.0000	6,195
07/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.56100	0.62100	10.69519	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.11500	0.08400	26.95652	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.36300	0.41100	13.22314	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.92200	0.99300	7.70065	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.42800	0.36100	15.65421	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.07600	0.08800	15.78947	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03100	0.02000	35.48387	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.82900	0.89700	8.20265	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
07/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.87500	0.94500	8.00000	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.85790	9.77710	0.81965	9.78010	9.7801	4,928
07/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.37100	0.31500	15.09434	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.31300	0.33800	7.98722	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.34700	0.29600	14.69741	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.33900	0.36900	8.84956	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.39700	0.33900	14.60957	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.28900	0.31200	7.95848	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.28700	0.24400	14.98258	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.42900	0.46700	8.85781	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.51100	0.44600	12.72016	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.20300	0.21900	7.88177	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.67900	0.60900	10.30928	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.12100	0.13200	9.09091	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.60800	0.54000	11.18421	0.00000	0.0000	0
07/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.15000	0.16300	8.66667	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.96620	9.88230	0.84185	0.00000	0.0000	8,003
07/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.38400	0.34600	9.89583	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.51800	0.56400	8.88031	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.36600	0.33000	9.83607	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.55000	0.59800	8.72727	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.40200	0.36300	9.70149	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.48600	0.53100	9.25926	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.01600	0.94600	6.88976	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.10000	0.11400	14.00000	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.33400	0.30100	9.88024	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.61800	0.66900	8.25243	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.51800	0.46600	10.03861	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.35200	0.38400	9.09091	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.05600	0.98500	6.72348	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.09000	0.10300	14.44444	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.46800	0.41800	10.68376	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.40200	0.43600	8.45771	0.00000	0.0000	0
07/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.24300	0.21800	10.28807	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
07/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.87700	0.93600	6.72748	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.23150	7.20620	0.34986	0.00000	0.0000	25,666
07/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.59300	0.56900	4.04722	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.54600	0.52200	4.39560	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.64100	0.61600	3.90016	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.32000	0.33900	5.93750	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.28000	0.29800	6.42857	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.28400	0.26400	7.04225	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.14500	0.13100	9.65517	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.11400	0.12500	9.64912	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.36100	0.38100	5.54017	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.17600	0.16000	9.09091	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.09500	0.10400	9.47368	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.72900	0.75300	3.29218	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.50000	0.47600	4.80000	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.77800	0.80100	2.95630	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.45400	0.43100	5.06608	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.21000	0.19200	8.57143	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.07900	0.08600	8.86076	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.92400	0.94800	2.59740	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.07300	0.06400	12.32877	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.24200	0.25800	6.61157	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/07/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.82600	0.85000	2.90557	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.24960	7.22220	0.37795	0.00000	0.0000	890
07/07/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.64100	0.61700	3.74415	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04100	0.04500	9.75610	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.59900	0.57500	4.00668	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.68400	0.65900	3.65497	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13300	0.12300	7.51880	0.00000	0.0000	0
07/07/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.38300	0.40100	4.69974	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
07/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19100	0.17800	6.80628	0.00000	0.0000	0
07/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.24100	0.25600	6.22407	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.27110	7.24140	0.40847	0.00000	0.0000	4
07/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.27900	0.26100	6.45161	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.25800	0.27000	4.65116	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.25500	0.24100	5.49020	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.28400	0.30000	5.63380	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30500	0.28700	5.90164	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.23400	0.24600	5.12821	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.21700	0.20400	5.99078	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.34600	0.36300	4.91329	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.45600	0.43500	4.60526	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.13500	0.14400	6.66667	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.12100	0.11300	6.61157	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.60000	0.62200	3.66667	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.20000	0.18800	6.00000	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.37900	0.39700	4.74934	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.42300	0.40300	4.72813	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.15200	0.16200	6.57895	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.08700	1.05800	2.66789	0.00000	0.0000	0
07/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.26650	8.26370	0.03387	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.38900	1.38600	0.21598	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42300	0.42200	0.23641	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.36200	1.35900	0.22026	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.44600	0.44500	0.22422	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.42600	1.42300	0.21038	0.00000	0.0000	0
07/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41000	0.40900	0.24390	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.05640	7.03850	0.25367	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.06600	0.06000	9.09091	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.26000	0.27200	4.61538	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.29900	0.31200	4.34783	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.08000	0.07300	8.75000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.22400	0.23500	4.91071	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.75200	0.76900	2.26064	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.70300	0.72000	2.41821	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.80000	0.81800	2.25000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.51500	0.53000	2.91262	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.47400	0.45800	3.37553	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01800	0.02000	11.11111	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
07/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.22800	0.21600	5.26316	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.89800	0.91600	2.00445	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.13720	7.11800	0.26901	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.18000	0.17100	5.00000	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.29300	0.30300	3.41297	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.32700	0.33700	3.05810	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.19800	0.18800	5.05051	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.26100	0.27000	3.44828	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.59700	0.61100	2.34506	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.43300	0.41600	3.92610	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09200	0.08700	5.43478	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.55500	0.56900	2.52252	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.39700	0.38000	4.28212	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11000	0.11200	1.81818	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.13500	0.12800	5.18519	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.39800	0.41000	3.01508	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.36300	0.34600	4.68320	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.12600	0.12800	1.58730	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.12300	0.11600	5.69106	0.00000	0.0000	0
07/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.43600	0.44800	2.75229	0.00000	0.0000	0
07/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03730	0.04330	16.08579	0.00000	0.0000	22,388
07/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.10160	0.08000	21.25984	0.00000	0.0000	21,898
07/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.14590	8.00120	1.77635	0.00000	0.0000	960
07/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.54500	0.42700	21.65138	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.04900	0.07600	55.10204	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.50400	0.39000	22.61905	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.05800	0.08900	53.44828	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.58700	0.46600	20.61329	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.04100	0.06500	58.53659	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.12000	0.08200	31.66667	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.37400	0.48100	28.60963	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.93100	1.06700	14.60795	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.03000	0.02000	33.33333	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.88400	1.01900	15.27149	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.42700	0.32100	24.82436	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.08100	0.12000	48.14815	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.03400	0.02200	35.29412	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.83800	0.97100	15.87112	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.04800	0.03200	33.33333	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
07/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.70200	0.83100	18.37607	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.04300	0.02800	34.88372	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.74700	0.87700	17.40295	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.97800	1.11500	14.00818	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.12100	1.26000	12.39964	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.39000	0.28900	25.89744	0.00000	0.0000	0
07/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.09400	0.13800	46.80851	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.26480	8.11720	1.78589	0.00000	0.0000	25
07/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.32000	0.26000	18.75000	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.35500	0.44300	24.78873	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.30100	0.24400	18.93688	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.38600	0.47700	23.57513	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.34200	0.27700	19.00585	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.32700	0.41000	25.38226	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.25000	0.20300	18.80000	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.48500	0.58600	20.82474	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.38900	0.31400	19.28021	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.27400	0.34700	26.64234	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.53000	0.43500	17.92453	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.16500	0.21800	32.12121	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.23500	0.19000	19.14894	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.52000	0.62300	19.80769	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.15400	0.12500	18.83117	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.78900	0.90800	15.08238	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.08700	0.07100	18.39080	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.22200	1.35400	10.80196	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.11500	0.09300	19.13043	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.00000	1.12600	12.60000	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.26600	0.21600	18.79699	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.45100	0.54900	21.72949	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.46900	0.38200	18.55011	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.20400	0.26500	29.90196	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.63000	0.52400	16.82540	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.11500	0.15700	36.52174	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.17300	0.14000	19.07514	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.70800	0.82300	16.24294	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.70200	0.59000	15.95442	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.08700	0.12300	41.37931	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.19600	0.15800	19.38776	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.63100	0.74100	17.43265	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.14500	0.11800	18.62069	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.83000	0.95100	14.57831	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.22100	0.17900	19.00452	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
07/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.55600	0.66200	19.06475	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.08300	0.06800	18.07229	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.26800	1.40100	10.48896	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.10900	0.08800	19.26606	0.00000	0.0000	0
07/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.04400	1.17100	12.16475	0.00000	0.0000	0
07/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,848.43000	13,701.00000	1.06460	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.05630	1.04410	1.15497	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01210	0.00930	23.14050	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.05580	0.06520	16.84588	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00500	0.00370	26.00000	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.09870	0.10960	11.04357	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02860	0.02250	21.32867	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02230	0.02840	27.35426	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.07400	1.06150	1.16387	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03230	0.02750	14.86068	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05830	0.06600	13.20755	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01990	0.01680	15.57789	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.09590	0.10530	9.80188	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05320	0.04590	13.72180	0.00000	0.0000	0
07/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02920	0.03440	17.80822	0.00000	0.0000	0

**Future Open Interest**

**617,604**

**Option Open Interest**

**208,349**

**Total**

**825,953**