



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 11/07/2011

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
11/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.78340	6.90420	1.78082	6.90750	6.8140	331,192
11/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.27700	1.16000	9.16210	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.32600	1.20900	8.82353	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	3,000
11/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.22700	1.11100	9.45395	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	1.03200	0.91700	11.14341	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	15,000
11/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.03600	0.05000	38.88889	0.00000	0.0000	5,000
11/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.65300	0.54600	16.38591	0.00000	0.0000	2,800
11/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.15800	0.22500	42.40506	0.00000	0.0000	980
11/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.17500	0.12100	30.85714	0.00000	0.0000	10,000
11/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.12300	0.16900	37.39837	0.00000	0.0000	6,000
11/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.24000	0.16500	31.25000	0.00000	0.0000	10,000
11/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.69900	0.59100	15.45064	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.03200	0.04500	40.62500	0.00000	0.0000	10,000
11/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.84000	0.72800	13.33333	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.02300	0.03200	39.13043	0.00000	0.0000	200
11/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.21200	0.29000	36.79245	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.12900	0.08600	33.33333	0.00000	0.0000	5,980
11/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.09100	0.05900	35.16484	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.27400	0.36300	32.48175	0.00000	0.0000	6,060
11/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.39100	0.29900	23.52941	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.07400	0.10300	39.18919	0.00000	0.0000	6,060
11/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	3.01700	2.89600	4.01061	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.56200	0.46000	18.14947	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.04500	0.06400	42.22222	0.00000	0.0000	8,880
11/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.47500	0.37700	20.63158	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.05800	0.08100	39.65517	0.00000	0.0000	6,000
11/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.07600	0.04800	36.84211	0.00000	0.0000	8,880
11/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.30900	0.40200	30.09709	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.18400	0.25600	39.13043	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
11/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.15100	0.10200	32.45033	0.00000	0.0000	1,980
11/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.20700	0.14200	31.40097	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.14000	0.19600	40.00000	0.00000	0.0000	1,980
11/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.74500	0.63600	14.63087	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.02800	0.04000	42.85714	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.10800	0.15000	38.88889	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.27500	0.19600	28.72727	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02100	0.02900	38.09524	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.88800	0.77500	12.72523	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.06500	0.09100	40.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.43200	0.33700	21.99074	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.09500	0.13200	38.94737	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.31200	0.22800	26.92308	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.42400	0.52900	24.76415	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.04100	0.02500	39.02439	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.01700	0.02400	41.17647	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.98400	0.87000	11.58537	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.03400	1.15500	11.70213	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.05100	0.07200	41.17647	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.51800	0.41800	19.30502	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.79200	0.68200	13.88889	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	0.98500	1.10500	12.18274	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.37500	1.25800	8.50909	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	0.93500	1.05500	12.83422	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.01800	0.02600	44.44444	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.93500	0.82200	12.08556	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.50900	0.61900	21.61100	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.08400	1.20500	11.16236	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.08400	0.11700	39.28571	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.35100	0.26300	25.07123	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.24200	0.32500	34.29752	0.00000	0.0000	0
11/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.10900	0.07100	34.86239	0.00000	0.0000	200
11/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.87520	6.99680	1.76868	6.98000	6.9055	42,616
11/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.13500	0.16600	22.96296	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.61000	0.51900	14.91803	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.12600	0.15500	23.01587	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.65100	0.55800	14.28571	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.14500	0.17800	22.75862	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
11/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.57000	0.48100	15.61404	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.21000	0.16400	21.90476	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.33500	0.41100	22.68657	0.00000	0.0000	6,425
11/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.18500	1.07600	9.19831	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.06000	0.07300	21.66667	0.00000	0.0000	2,962
11/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.34800	0.27700	20.40230	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.22300	0.27400	22.86996	0.00000	0.0000	2,962
11/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.53100	0.44400	16.38418	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.15600	0.19100	22.43590	0.00000	0.0000	5,000
11/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.76600	0.87600	14.36031	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.04100	0.02900	29.26829	0.00000	0.0000	5,000
11/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.73500	0.63900	13.06122	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.11000	0.13600	23.63636	0.00000	0.0000	500
11/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.52700	0.62300	18.21632	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.10200	0.07600	25.49020	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.56400	0.66200	17.37589	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.08900	0.06500	26.96629	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.68200	0.78800	15.54252	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05700	0.04100	28.07018	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.05700	0.06900	21.05263	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.23200	1.12200	8.92857	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	0.94400	1.06100	12.39407	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.11800	0.14500	22.88136	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.69300	0.59800	13.70851	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.36300	0.44300	22.03857	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.18800	0.14600	22.34043	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.30800	0.38100	23.70130	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.23300	0.18400	21.03004	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	1.09200	0.98500	9.79853	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.08500	0.10500	23.52941	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.91000	0.80800	11.20879	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.28300	0.35200	24.38163	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.25800	0.20500	20.54264	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.64100	0.74500	16.22465	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.06600	0.04800	27.27273	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.60200	0.70300	16.77741	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.07700	0.05600	27.27273	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	0.89900	1.01300	12.68076	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.07500	0.09300	24.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	1.00000	0.89600	10.40000	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.09700	0.11900	22.68041	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.82200	0.72200	12.16545	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
11/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.42500	0.51100	20.23529	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.15000	0.11400	24.00000	0.00000	0.0000	5,000
11/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.03900	1.15800	11.45332	0.00000	0.0000	0
11/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	6.97100	7.09260	1.74437	7.05000	7.0500	14,306
11/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.32100	0.38200	19.00312	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.38600	0.32500	15.80311	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.30300	0.35800	18.15182	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.41800	0.35100	16.02871	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.34100	0.40700	19.35484	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.35600	0.30000	15.73034	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.33400	0.40000	19.76048	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.36300	0.30700	15.42700	0.00000	0.0000	1,000
11/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.28300	0.33300	17.66784	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.46200	0.39000	15.58442	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.25300	0.29800	17.78656	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.53200	0.45500	14.47368	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.43400	0.51000	17.51152	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.26300	0.21700	17.49049	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.26700	0.31500	17.97753	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.49600	0.42200	14.91935	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.46200	0.54100	17.09957	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.24100	0.19800	17.84232	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.18400	0.21700	17.93478	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.76300	0.67400	11.66448	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.12500	0.14700	17.60000	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.10400	1.00400	9.05797	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.21500	0.25400	18.13953	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.64400	0.56100	12.88820	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.09300	0.10800	16.12903	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.42200	1.31500	7.52461	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.49100	0.57200	16.49695	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.22000	0.17900	18.63636	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.08900	0.10400	16.85393	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.46800	1.36100	7.28883	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.40700	0.48100	18.18182	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.28600	0.23800	16.78322	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.12000	0.14000	16.66667	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.14900	1.04700	8.87728	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.29900	0.35100	17.39130	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.42800	0.35800	16.35514	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.52100	0.60500	16.12284	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.20000	0.16200	19.00000	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.20400	0.24100	18.13725	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.68300	0.59800	12.44510	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
11/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.10100	0.11800	16.83168	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.33000	1.22500	7.89474	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.13700	0.16100	17.51825	0.00000	0.0000	0
11/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	1.01600	0.91800	9.64567	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.07320	7.19550	1.72906	0.00000	0.0000	2,000
11/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.35700	0.41100	15.12605	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.53400	0.46600	12.73408	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.34100	0.39300	15.24927	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.56800	0.49800	12.32394	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.37300	0.42900	15.01340	0.00000	0.0000	0
11/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.50000	0.43400	13.20000	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.17940	7.30180	1.70488	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.48200	0.54800	13.69295	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.50300	0.44600	11.33201	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.46300	0.52500	13.39093	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.53400	0.47300	11.42322	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.50300	0.57100	13.51889	0.00000	0.0000	13,000
11/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.47400	0.41900	11.60338	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.56700	0.50200	11.46384	0.00000	0.0000	0
11/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.44600	0.50400	13.00448	0.00000	0.0000	11,000
11/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.28280	7.40490	1.67655	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.41800	0.46700	11.72249	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.83500	0.76200	8.74251	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.40500	0.45300	11.85185	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.87200	0.79800	8.48624	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.43200	0.48200	11.57407	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.79900	0.72700	9.01126	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	1.06300	0.98200	7.61994	0.00000	0.0000	0
11/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.34600	0.38700	11.84971	0.00000	0.0000	300
11/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.24410	8.36500	1.46650	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	0.97700	1.03800	6.24360	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.23300	1.17300	4.86618	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	0.96200	1.02200	6.23701	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.26800	1.20700	4.81073	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	0.99300	1.05500	6.24371	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.19900	1.14000	4.92077	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.90800	0.85500	5.83700	0.00000	0.0000	0
11/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.15200	1.22000	5.90278	0.00000	0.0000	200
11/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.04140	9.16230	1.33718	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.35300	1.41700	4.73023	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.51200	1.45500	3.76984	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.33800	1.40000	4.63378	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.54700	1.48800	3.81383	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.36900	1.43300	4.67495	0.00000	0.0000	0
11/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.47800	1.42100	3.85656	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
11/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.78340	6.90420	1.78082	6.83600	6.8290	301
11/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.07388	0.10327	39.78073	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.39048	0.29907	23.40965	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.06518	0.09132	40.10433	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.43178	0.33712	21.92320	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.08382	0.11685	39.40587	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.35042	0.26265	25.04709	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.87520	6.99680	1.76868	0.00000	0.0000	20
11/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.22347	0.27367	22.46387	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.34827	0.27687	20.50134	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.20763	0.25460	22.62197	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.38243	0.30780	19.51468	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.24060	0.29830	23.98171	0.00000	0.0000	0
11/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.31540	0.25150	20.25999	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.87830	10.96400	0.78781	10.96940	10.9265	48,399
11/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.69200	0.61100	11.70520	0.00000	0.0000	200
11/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.06400	0.06700	4.68750	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.73600	0.65300	11.27717	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.07800	0.08300	6.41026	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.65000	0.56900	12.46154	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.05200	0.05500	5.76923	0.00000	0.0000	8,945
11/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.82400	0.74100	10.07282	0.00000	0.0000	100
11/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.24400	1.15800	6.91318	0.00000	0.0000	200
11/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.30800	0.24300	21.10390	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.18600	0.20700	11.29032	0.00000	0.0000	3,455
11/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.47500	0.53500	12.63158	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.09700	0.07100	26.80412	0.00000	0.0000	5,490
11/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.20500	0.22900	11.70732	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.27700	0.21500	22.38267	0.00000	0.0000	1,200
11/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.44900	0.37500	16.48107	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.12700	0.13900	9.44882	0.00000	0.0000	1,200
11/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.25100	0.28600	13.94422	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.22300	0.17200	22.86996	0.00000	0.0000	630
11/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.37600	0.30600	18.61702	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.15400	0.17000	10.38961	0.00000	0.0000	630
11/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.14000	0.15400	10.00000	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.41200	0.34000	17.47573	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	1.05400	0.96900	8.06452	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.91500	0.83100	9.18033	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.96100	0.87600	8.84495	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
11/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.11500	0.12500	8.69565	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.48700	0.41100	15.60575	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.30700	0.35000	14.00651	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.17900	0.13600	24.02235	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.87000	0.78500	9.77011	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	1.00800	0.92200	8.53175	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.37000	0.42000	13.51351	0.00000	0.0000	0
11/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.14200	0.10600	25.35211	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.01390	11.10050	0.78628	11.09260	11.0500	10,029
11/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.20400	0.21700	6.37255	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.84000	0.76700	8.69048	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.19300	0.20500	6.21762	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.87900	0.80500	8.41866	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.21500	0.22900	6.51163	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.80100	0.72900	8.98876	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.11500	0.12000	4.34783	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.30100	1.22000	6.22598	0.00000	0.0000	250
11/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.29600	0.31800	7.43243	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.58200	0.51800	10.99656	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.15600	0.16500	5.76923	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.04200	0.96500	7.38964	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.18300	0.19500	6.55738	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.91900	0.84500	8.05223	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.69600	0.75100	7.90230	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.18200	0.15100	17.03297	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.56800	0.61600	8.45070	0.00000	0.0000	0
11/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.25400	0.21600	14.96063	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.15490	11.24160	0.77724	0.00000	0.0000	2,827
11/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.42400	0.45200	6.60377	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.71900	0.66000	8.20584	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.40800	0.43400	6.37255	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.75300	0.69200	8.10093	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.44100	0.47000	6.57596	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.68600	0.62800	8.45481	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.39200	0.41800	6.63265	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.78700	0.72600	7.75095	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.30000	0.31900	6.33333	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	1.04500	0.97700	6.50718	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.60700	0.65100	7.24876	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.45200	0.40900	9.51327	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.32400	0.34400	6.17284	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.96900	0.90200	6.91434	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.22200	0.23500	5.85586	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
11/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.36700	1.29300	5.41331	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.45800	0.48800	6.55022	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.65300	0.59600	8.72894	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.65900	0.70600	7.13202	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.40400	0.36400	9.90099	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.35000	0.37200	6.28571	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.89500	0.83000	7.26257	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.55800	0.60000	7.52688	0.00000	0.0000	0
11/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.50300	0.45800	8.94632	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.30380	11.39160	0.77673	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.45000	0.47300	5.11111	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.99600	0.93100	6.52610	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.43600	0.45900	5.27523	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	1.03200	0.96700	6.29845	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.46400	0.48800	5.17241	0.00000	0.0000	0
11/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.96000	0.89600	6.66667	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08410	0.08590	2.14031	0.00000	0.0000	12,348
11/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00487	0.00634	30.18480	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00077	0.00044	42.85714	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00085	0.00123	44.70588	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00675	0.00533	21.03704	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01413	0.01592	12.66808	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41590	11.41410	0.01577	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08530	0.08720	2.22743	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00725	0.00869	19.86207	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00195	0.00149	23.58974	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00286	0.00358	25.17483	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00756	0.00638	15.60847	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01551	0.01735	11.86331	0.00000	0.0000	0
11/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00021	0.00015	28.57143	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.65490	9.64510	0.10150	9.65210	9.6232	58,516
11/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.19400	0.17800	8.24742	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18900	0.18300	3.17460	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.16900	0.15700	7.10059	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21400	0.21200	0.93458	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.22000	0.20500	6.81818	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.16500	0.16000	3.03030	0.00000	0.0000	2,065
11/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.27800	0.27700	0.35971	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.13300	0.12200	8.27068	0.00000	0.0000	5,655
11/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.77400	0.77900	0.64599	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	3,590
11/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.42200	0.41000	2.84360	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06700	0.06500	2.98507	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
11/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	6,195
11/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.63700	0.64100	0.62794	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.42500	0.42700	0.47059	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	1.01000	1.01700	0.69307	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.34700	0.33400	3.74640	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.09200	0.08900	3.26087	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.91500	0.92100	0.65574	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
11/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.96200	0.96900	0.72765	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.75890	9.75030	0.08812	0.00000	0.0000	4,928
11/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.30600	0.29700	2.94118	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34700	0.34700	0.00000	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.28700	0.27800	3.13589	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.37800	0.37800	0.00000	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.32900	0.31700	3.64742	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.32000	0.31700	0.93750	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.23700	0.22900	3.37553	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.47800	0.47900	0.20921	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.43400	0.42300	2.53456	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.22500	0.22300	0.88889	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.59400	0.58400	1.68350	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.13500	0.13400	0.74074	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.52600	0.51600	1.90114	0.00000	0.0000	0
11/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.16700	0.16600	0.59880	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.86640	9.86110	0.05372	0.00000	0.0000	8,503
11/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.34300	0.33400	2.62391	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.57700	0.57300	0.69324	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.32700	0.31800	2.75229	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.61100	0.60700	0.65466	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.35900	0.35000	2.50696	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.54300	0.53900	0.73665	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.93300	0.92700	0.64309	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.11700	0.11600	0.85470	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.29800	0.29000	2.68456	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.68200	0.67900	0.43988	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.46100	0.44900	2.60304	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.39500	0.38800	1.77215	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.97200	0.96600	0.61728	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.41400	0.40500	2.17391	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.44800	0.44400	0.89286	0.00000	0.0000	0
11/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.21700	0.20900	3.68664	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
11/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.95100	0.94800	0.31546	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.21100	7.28000	0.95687	0.00000	0.0000	25,654
11/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.57300	0.63900	11.51832	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.52600	0.59100	12.35741	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.62100	0.68700	10.62802	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.33400	0.27600	17.36527	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05400	0.06800	25.92593	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.29300	0.23800	18.77133	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.26700	0.32300	20.97378	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.05600	0.04300	23.21429	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.13200	0.17500	32.57576	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.12100	0.09500	21.48760	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03700	0.04700	27.02703	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.37600	0.31700	15.69149	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.16200	0.20900	29.01235	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.10100	0.07900	21.78218	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.74800	0.68000	9.09091	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.48000	0.54400	13.33333	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.79600	0.72900	8.41709	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.43500	0.49800	14.48276	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.19500	0.24500	25.64103	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.08400	0.06500	22.61905	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.94300	0.87500	7.21103	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.06500	0.08200	26.15385	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.25400	0.20200	20.47244	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
11/07/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.84500	0.77700	8.04734	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.22780	7.29770	0.96710	7.39800	7.3040	890
11/07/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.62100	0.68100	9.66184	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.04300	0.03300	23.25581	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.58000	0.63800	10.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.05200	0.04000	23.07692	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.66400	0.72500	9.18675	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	7.50	C	Foreign Exchange Future	0.12500	0.14800	18.40000	0.00000	0.0000	0
11/07/2011	AUS / R 2011/12/19	7.50	P	Foreign Exchange Future	0.39700	0.35000	11.83879	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
11/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.17900	0.21200	18.43575	0.00000	0.0000	0
11/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.25100	0.21400	14.74104	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.24830	7.31820	0.96436	0.00000	0.0000	4
11/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26400	0.29600	12.12121	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.26600	0.22800	14.28571	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.24300	0.27000	11.11111	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.29500	0.25200	14.57627	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.28900	0.32400	12.11073	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.24100	0.20600	14.52282	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20600	0.22900	11.16505	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.35800	0.31100	13.12849	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.43900	0.48700	10.93394	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.14100	0.11900	15.60284	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.11400	0.12700	11.40351	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.61600	0.55900	9.25325	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.18900	0.21000	11.11111	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.39100	0.34200	12.53197	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40600	0.45100	11.08374	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.15800	0.13300	15.82278	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.06500	1.13300	6.38498	0.00000	0.0000	0
11/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.23910	8.28940	0.61050	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.36800	1.40600	2.77778	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.42900	0.41700	2.79720	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.34100	1.37800	2.75913	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.45200	0.43900	2.87611	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.40500	1.44400	2.77580	0.00000	0.0000	0
11/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.41600	0.40500	2.64423	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.02300	7.11660	1.33276	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.05400	0.07800	44.44444	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.28100	0.21100	24.91103	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.04400	0.06400	45.45455	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.32100	0.24700	23.05296	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.06600	0.09400	42.42424	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.24300	0.17700	27.16049	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.78300	0.69200	11.62197	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.00700	0.01100	57.14286	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.73400	0.64400	12.26158	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.83200	0.74000	11.05769	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.54300	0.45700	15.83794	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.44200	0.52900	19.68326	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01900	0.01200	36.84211	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
11/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.20000	0.26900	34.50000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.07700	0.05200	32.46753	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.93000	0.83800	9.89247	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.10240	7.19760	1.34039	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.16200	0.19700	21.60494	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.31000	0.24900	19.67742	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.14600	0.17800	21.91781	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.34400	0.28000	18.60465	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.17800	0.21700	21.91011	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.27600	0.21900	20.65217	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.07300	0.09000	23.28767	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.62100	0.54200	12.72142	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.40200	0.47300	17.66169	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.10000	0.07500	25.00000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.08100	0.09900	22.22222	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.57900	0.50100	13.47150	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.36700	0.43500	18.52861	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.11500	0.08700	24.34783	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.12000	0.14700	22.50000	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.41800	0.34900	16.50718	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.33400	0.39900	19.46108	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.13200	0.10100	23.48485	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.10900	0.13300	22.01835	0.00000	0.0000	0
11/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.45700	0.38500	15.75492	0.00000	0.0000	0
11/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.08850	0.03070	65.31073	0.00000	0.0000	22,388
11/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08950	0.08860	1.00559	0.00000	0.0000	21,898
11/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.09850	8.27450	2.17324	0.00000	0.0000	960
11/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.50400	0.65400	29.76190	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.05600	0.03000	46.42857	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.46400	0.61000	31.46552	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.06600	0.03600	45.45455	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.54500	0.69900	28.25688	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.04700	0.02500	46.80851	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.10300	0.15400	49.51456	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.40500	0.28000	30.86420	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.02200	0.03300	50.00000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.97400	0.80900	16.94045	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.02500	0.03800	52.00000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.92700	0.76400	17.58360	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.38900	0.52500	34.96144	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.09100	0.05100	43.95604	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.02800	0.04200	50.00000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.88000	0.71800	18.40909	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.04000	0.06100	52.50000	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
11/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.74200	0.58700	20.88949	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.03500	0.05400	54.28571	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.78700	0.63000	19.94917	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.02000	0.03000	50.00000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	1.02200	0.85600	16.24266	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	1.16600	0.99700	14.49400	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.35300	0.48400	37.11048	0.00000	0.0000	0
11/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.10500	0.06000	42.85714	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.21490	8.39530	2.19601	0.00000	0.0000	25
11/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.29500	0.37600	27.45763	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.38000	0.28100	26.05263	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.27700	0.35300	27.43682	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.41200	0.30800	25.24272	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.31400	0.40200	28.02548	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.34900	0.25700	26.36103	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.23000	0.29100	26.52174	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.51500	0.39600	23.10680	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.35800	0.45600	27.37430	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.29300	0.21100	27.98635	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.49300	0.61400	24.54361	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.17800	0.11900	33.14607	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.21600	0.27400	26.85185	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.55100	0.42900	22.14156	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.14100	0.17800	26.24113	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.82600	0.68300	17.31235	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.08000	0.09900	23.75000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.26500	1.10400	12.72727	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.10500	0.13200	25.71429	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	1.04000	0.88700	14.71154	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.24500	0.31000	26.53061	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.48000	0.36500	23.95833	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.43500	0.54700	25.74713	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.22000	0.15200	30.90909	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.59000	0.72400	22.71186	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.12500	0.07900	36.80000	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.15900	0.20100	26.41509	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.74400	0.60600	18.54839	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.66100	0.80400	21.63389	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.09600	0.05900	38.54167	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.18000	0.22800	26.66667	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.66500	0.53300	19.84962	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.13300	0.16800	26.31579	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.86800	0.72300	16.70507	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.20300	0.25700	26.60099	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
11/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.58800	0.46200	21.42857	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.07600	0.09400	23.68421	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.31100	1.14900	12.35698	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.09900	0.12500	26.26263	0.00000	0.0000	0
11/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	1.08400	0.93000	14.20664	0.00000	0.0000	0
11/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,746.29000	13,876.12000	0.94447	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.04950	1.06780	1.74369	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01020	0.01450	42.15686	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.06070	0.04670	23.06425	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.10450	0.08820	15.59809	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.02470	0.03420	38.46154	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.02520	0.01640	34.92063	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.06660	1.08500	1.72511	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.02900	0.03620	24.82759	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.06240	0.05120	17.94872	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.01770	0.02220	25.42373	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.10110	0.08720	13.74876	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.04850	0.05940	22.47423	0.00000	0.0000	0
11/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.03190	0.02440	23.51097	0.00000	0.0000	0

Future Open Interest

607,804

Option Open Interest

208,349

Total

816,153