



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/08/2011

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2011/09/19 | | | Foreign Exchange Future | 6.92960 | 7.09130 | 2.33347 | 7.10000 | 6.9531 | 277,816 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.05 | C | Foreign Exchange Future | 0.00900 | 0.01200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.05 | P | Foreign Exchange Future | 1.12900 | 0.97100 | 13.99469 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.10 | C | Foreign Exchange Future | 0.00800 | 0.01100 | 37.50000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.10 | P | Foreign Exchange Future | 1.17800 | 1.02000 | 13.41256 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.00 | C | Foreign Exchange Future | 0.01000 | 0.01400 | 40.00000 | 0.00000 | 0.0000 | 3,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.00 | P | Foreign Exchange Future | 1.08000 | 0.92300 | 14.53704 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.80 | P | Foreign Exchange Future | 0.88500 | 0.73100 | 17.40113 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.80 | C | Foreign Exchange Future | 0.01500 | 0.02200 | 46.66667 | 0.00000 | 0.0000 | 15,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.40 | C | Foreign Exchange Future | 0.04100 | 0.06600 | 60.97561 | 0.00000 | 0.0000 | 5,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.40 | P | Foreign Exchange Future | 0.51100 | 0.37500 | 26.61448 | 0.00000 | 0.0000 | 2,800 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.80 | C | Foreign Exchange Future | 0.22300 | 0.34600 | 55.15695 | 0.00000 | 0.0000 | 1,230 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.80 | P | Foreign Exchange Future | 0.09300 | 0.05500 | 40.86022 | 0.00000 | 0.0000 | 10,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.90 | C | Foreign Exchange Future | 0.16300 | 0.27300 | 67.48466 | 0.00000 | 0.0000 | 6,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.90 | P | Foreign Exchange Future | 0.13300 | 0.08200 | 38.34586 | 0.00000 | 0.0000 | 10,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.45 | P | Foreign Exchange Future | 0.55600 | 0.41700 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.45 | C | Foreign Exchange Future | 0.03600 | 0.05800 | 61.11111 | 0.00000 | 0.0000 | 10,000 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.60 | P | Foreign Exchange Future | 0.69500 | 0.54700 | 21.29496 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.60 | C | Foreign Exchange Future | 0.02500 | 0.03800 | 52.00000 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.29200 | 0.42700 | 46.23288 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.06200 | 0.03600 | 41.93548 | 0.00000 | 0.0000 | 5,980 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.04000 | 0.02300 | 42.50000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.37000 | 0.51400 | 38.91892 | 0.00000 | 0.0000 | 6,060 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.10 | P | Foreign Exchange Future | 0.26300 | 0.16200 | 38.40304 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.10 | C | Foreign Exchange Future | 0.09300 | 0.15300 | 64.51613 | 0.00000 | 0.0000 | 6,060 |
| 08/08/2011 | \$ / R 2011/09/19 | 9.80 | P | Foreign Exchange Future | 2.87000 | 2.70900 | 5.60976 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 9.80 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.30 | P | Foreign Exchange Future | 0.42300 | 0.29700 | 29.78723 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.30 | C | Foreign Exchange Future | 0.05300 | 0.08800 | 66.03774 | 0.00000 | 0.0000 | 8,880 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.20 | P | Foreign Exchange Future | 0.34000 | 0.22500 | 33.82353 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.20 | C | Foreign Exchange Future | 0.07000 | 0.11600 | 65.71429 | 0.00000 | 0.0000 | 6,250 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.55 | P | Foreign Exchange Future | 0.03200 | 0.01800 | 43.75000 | 0.00000 | 0.0000 | 8,880 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.55 | C | Foreign Exchange Future | 0.41200 | 0.55900 | 35.67961 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.75 | C | Foreign Exchange Future | 0.25700 | 0.38600 | 50.19455 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2011/09/19 | 6.75 | P | Foreign Exchange Future | 0.07700 | 0.04500 | 41.55844 | 0.00000 | 0.0000 | 1,980 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.85 | P | Foreign Exchange Future | 0.11200 | 0.06800 | 39.28571 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.85 | C | Foreign Exchange Future | 0.19200 | 0.30900 | 60.93750 | 0.00000 | 0.0000 | 2,480 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.50 | P | Foreign Exchange Future | 0.60100 | 0.45900 | 23.62729 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.50 | C | Foreign Exchange Future | 0.03100 | 0.05000 | 61.29032 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.95 | C | Foreign Exchange Future | 0.14200 | 0.24000 | 69.01408 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.95 | P | Foreign Exchange Future | 0.16200 | 0.09900 | 38.88889 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.65 | C | Foreign Exchange Future | 0.02200 | 0.03300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.65 | P | Foreign Exchange Future | 0.74200 | 0.59200 | 20.21563 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.15 | C | Foreign Exchange Future | 0.08100 | 0.13400 | 65.43210 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.15 | P | Foreign Exchange Future | 0.30100 | 0.19300 | 35.88040 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.00 | C | Foreign Exchange Future | 0.12300 | 0.20800 | 69.10569 | 0.00000 | 0.0000 | 9,143 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.00 | P | Foreign Exchange Future | 0.19300 | 0.11700 | 39.37824 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.40 | C | Foreign Exchange Future | 0.54500 | 0.69900 | 28.25688 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.40 | P | Foreign Exchange Future | 0.01500 | 0.00800 | 46.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.75 | C | Foreign Exchange Future | 0.01700 | 0.02600 | 52.94118 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.75 | P | Foreign Exchange Future | 0.83700 | 0.68500 | 18.16010 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.75 | C | Foreign Exchange Future | 1.18000 | 1.34100 | 13.64407 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.75 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.25 | C | Foreign Exchange Future | 0.06100 | 0.10100 | 65.57377 | 0.00000 | 0.0000 | 500 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.25 | P | Foreign Exchange Future | 0.38100 | 0.26000 | 31.75853 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.55 | C | Foreign Exchange Future | 0.02800 | 0.04400 | 57.14286 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.55 | P | Foreign Exchange Future | 0.64800 | 0.50300 | 22.37654 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.80 | C | Foreign Exchange Future | 1.13000 | 1.29100 | 14.24779 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.15 | C | Foreign Exchange Future | 0.00800 | 0.01000 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 8.15 | P | Foreign Exchange Future | 1.22800 | 1.06900 | 12.94788 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.85 | C | Foreign Exchange Future | 1.08000 | 1.24200 | 15.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.70 | C | Foreign Exchange Future | 0.01900 | 0.02900 | 52.63158 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.70 | P | Foreign Exchange Future | 0.78900 | 0.63800 | 19.13815 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.30 | C | Foreign Exchange Future | 0.63900 | 0.79600 | 24.56964 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.30 | P | Foreign Exchange Future | 0.00900 | 0.00500 | 44.44444 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.70 | C | Foreign Exchange Future | 1.23000 | 1.39100 | 13.08943 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 5.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.05 | C | Foreign Exchange Future | 0.10700 | 0.18000 | 68.22430 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.05 | P | Foreign Exchange Future | 0.22700 | 0.13900 | 38.76652 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.65 | C | Foreign Exchange Future | 0.33100 | 0.47000 | 41.99396 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 6.65 | P | Foreign Exchange Future | 0.05100 | 0.02900 | 43.13725 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.35 | C | Foreign Exchange Future | 0.04700 | 0.07600 | 61.70213 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.35 | P | Foreign Exchange Future | 0.46700 | 0.33500 | 28.26552 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.90 | C | Foreign Exchange Future | 0.01200 | 0.01700 | 41.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/09/19 | 7.90 | P | Foreign Exchange Future | 0.98200 | 0.82600 | 15.88595 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | | | Foreign Exchange Future | 7.02200 | 7.18590 | 2.33409 | 7.19360 | 7.0464 | 53,927 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.35 | C | Foreign Exchange Future | 0.17000 | 0.22800 | 34.11765 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2011/12/19 | 7.35 | P | Foreign Exchange Future | 0.49800 | 0.39200 | 21.28514 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.15800 | 0.21300 | 34.81013 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.53600 | 0.42700 | 20.33582 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.18200 | 0.24500 | 34.61538 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.46000 | 0.35900 | 21.95652 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.75 | P | Foreign Exchange Future | 0.15300 | 0.10900 | 28.75817 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.75 | C | Foreign Exchange Future | 0.42500 | 0.54500 | 28.23529 | 0.00000 | 0.0000 | 6,425 |
| 08/08/2011 | \$ / R 2011/12/19 | 8.00 | P | Foreign Exchange Future | 1.05100 | 0.91100 | 13.32065 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 8.00 | C | Foreign Exchange Future | 0.07300 | 0.09700 | 32.87671 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.00 | P | Foreign Exchange Future | 0.26000 | 0.19800 | 23.84615 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.00 | C | Foreign Exchange Future | 0.28200 | 0.38400 | 36.17021 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.25 | P | Foreign Exchange Future | 0.42400 | 0.32600 | 23.11321 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.25 | C | Foreign Exchange Future | 0.19600 | 0.26200 | 33.67347 | 0.00000 | 0.0000 | 5,560 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.15 | C | Foreign Exchange Future | 0.89900 | 1.05100 | 16.90768 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.15 | P | Foreign Exchange Future | 0.02700 | 0.01500 | 44.44444 | 0.00000 | 0.0000 | 5,000 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.50 | P | Foreign Exchange Future | 0.61600 | 0.49900 | 18.99351 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.50 | C | Foreign Exchange Future | 0.13800 | 0.18500 | 34.05797 | 0.00000 | 0.0000 | 500 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.45 | C | Foreign Exchange Future | 0.64200 | 0.78000 | 21.49533 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.45 | P | Foreign Exchange Future | 0.07000 | 0.04400 | 37.14286 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.40 | C | Foreign Exchange Future | 0.68300 | 0.82300 | 20.49780 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.40 | P | Foreign Exchange Future | 0.06100 | 0.03700 | 39.34426 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.25 | C | Foreign Exchange Future | 0.81000 | 0.95700 | 18.14815 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.25 | P | Foreign Exchange Future | 0.03800 | 0.02100 | 44.73684 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 8.05 | C | Foreign Exchange Future | 0.06900 | 0.09100 | 31.88406 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 8.05 | P | Foreign Exchange Future | 1.09700 | 0.95500 | 12.94439 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 5.95 | C | Foreign Exchange Future | 1.08500 | 1.24400 | 14.65438 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 5.95 | P | Foreign Exchange Future | 0.01300 | 0.00800 | 38.46154 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.45 | C | Foreign Exchange Future | 0.14800 | 0.19900 | 34.45946 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.45 | P | Foreign Exchange Future | 0.57600 | 0.46300 | 19.61806 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.70 | C | Foreign Exchange Future | 0.45800 | 0.58100 | 26.85590 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.70 | P | Foreign Exchange Future | 0.13600 | 0.09500 | 30.14706 | 0.00000 | 0.0000 | 5,000 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.80 | C | Foreign Exchange Future | 0.39300 | 0.51000 | 29.77099 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.80 | P | Foreign Exchange Future | 0.17100 | 0.12400 | 27.48538 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.90 | C | Foreign Exchange Future | 0.08200 | 0.10900 | 32.92683 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.90 | P | Foreign Exchange Future | 0.96000 | 0.82300 | 14.27083 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.70 | C | Foreign Exchange Future | 0.10600 | 0.14200 | 33.96226 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.70 | P | Foreign Exchange Future | 0.78400 | 0.65600 | 16.32653 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.85 | C | Foreign Exchange Future | 0.36300 | 0.47600 | 31.12948 | 0.00000 | 0.0000 | 560 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.85 | P | Foreign Exchange Future | 0.19100 | 0.14000 | 26.70157 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.30 | C | Foreign Exchange Future | 0.76600 | 0.91100 | 18.92950 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.30 | P | Foreign Exchange Future | 0.04400 | 0.02500 | 43.18182 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.35 | C | Foreign Exchange Future | 0.72400 | 0.86700 | 19.75138 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.35 | P | Foreign Exchange Future | 0.05200 | 0.03100 | 40.38462 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.00 | C | Foreign Exchange Future | 1.03700 | 1.19500 | 15.23626 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.00 | P | Foreign Exchange Future | 0.01500 | 0.00900 | 40.00000 | 0.00000 | 0.0000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2011/12/19 | 7.80 | C | Foreign Exchange Future | 0.09300 | 0.12400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.80 | P | Foreign Exchange Future | 0.87100 | 0.73800 | 15.26980 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.60 | C | Foreign Exchange Future | 0.12100 | 0.16200 | 33.88430 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.60 | P | Foreign Exchange Future | 0.69900 | 0.57600 | 17.59657 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.60 | C | Foreign Exchange Future | 0.52800 | 0.65700 | 24.43182 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.60 | P | Foreign Exchange Future | 0.10600 | 0.07100 | 33.01887 | 0.00000 | 0.0000 | 5,000 |
| 08/08/2011 | \$ / R 2011/12/19 | 5.85 | C | Foreign Exchange Future | 1.18200 | 1.34200 | 13.53638 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 5.85 | P | Foreign Exchange Future | 0.01000 | 0.00600 | 40.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.85 | C | Foreign Exchange Future | 0.08800 | 0.11700 | 32.95455 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.85 | P | Foreign Exchange Future | 0.91600 | 0.78100 | 14.73799 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.20 | P | Foreign Exchange Future | 0.38800 | 0.29500 | 23.96907 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 7.20 | C | Foreign Exchange Future | 0.21000 | 0.28100 | 33.80952 | 0.00000 | 0.0000 | 5,000 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.55 | C | Foreign Exchange Future | 0.56500 | 0.69700 | 23.36283 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2011/12/19 | 6.55 | P | Foreign Exchange Future | 0.09300 | 0.06100 | 34.40860 | 0.00000 | 0.0000 | 560 |
| 08/08/2011 | \$ / R 2012/03/19 | | | Foreign Exchange Future | 7.11510 | 7.28130 | 2.33588 | 7.28100 | 7.1680 | 17,871 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.04 | C | Foreign Exchange Future | 0.39800 | 0.50100 | 25.87940 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.04 | P | Foreign Exchange Future | 0.31900 | 0.25600 | 19.74922 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.09 | C | Foreign Exchange Future | 0.37300 | 0.47300 | 26.80965 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.09 | P | Foreign Exchange Future | 0.34400 | 0.27800 | 19.18605 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.99 | C | Foreign Exchange Future | 0.42300 | 0.52900 | 25.05910 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.99 | P | Foreign Exchange Future | 0.29400 | 0.23400 | 20.40816 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 0.41600 | 0.52100 | 25.24038 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.30100 | 0.24000 | 20.26578 | 0.00000 | 0.0000 | 1,000 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.15 | C | Foreign Exchange Future | 0.34700 | 0.44000 | 26.80115 | 0.00000 | 0.0000 | 30,100 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.15 | P | Foreign Exchange Future | 0.38200 | 0.30900 | 19.10995 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 0.31100 | 0.39100 | 25.72347 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.44600 | 0.36000 | 19.28251 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.80 | C | Foreign Exchange Future | 0.52900 | 0.64500 | 21.92817 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.80 | P | Foreign Exchange Future | 0.21400 | 0.16400 | 23.36449 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 0.32900 | 0.41500 | 26.13982 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.41400 | 0.33400 | 19.32367 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.75 | C | Foreign Exchange Future | 0.56000 | 0.67900 | 21.25000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.75 | P | Foreign Exchange Future | 0.19500 | 0.14800 | 24.10256 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.22700 | 0.28500 | 25.55066 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.66200 | 0.55400 | 16.31420 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.95 | C | Foreign Exchange Future | 0.15400 | 0.19200 | 24.67532 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.95 | P | Foreign Exchange Future | 0.98900 | 0.86100 | 12.94237 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.26600 | 0.33200 | 24.81203 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.55100 | 0.45100 | 18.14882 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.30 | C | Foreign Exchange Future | 0.11300 | 0.14000 | 23.89381 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.30 | P | Foreign Exchange Future | 1.29800 | 1.15900 | 10.70878 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.70 | C | Foreign Exchange Future | 0.59200 | 0.71400 | 20.60811 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.70 | P | Foreign Exchange Future | 0.17700 | 0.13300 | 24.85876 | 0.00000 | 0.0000 | 10,000 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.35 | C | Foreign Exchange Future | 0.10800 | 0.13400 | 24.07407 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.35 | P | Foreign Exchange Future | 1.34300 | 1.20300 | 10.42442 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2012/03/19 | 6.85 | C | Foreign Exchange Future | 0.49900 | 0.61300 | 22.84569 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.85 | P | Foreign Exchange Future | 0.23400 | 0.18200 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.00 | C | Foreign Exchange Future | 0.14700 | 0.18300 | 24.48980 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.00 | P | Foreign Exchange Future | 1.03200 | 0.90200 | 12.59690 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.10 | C | Foreign Exchange Future | 0.36600 | 0.46600 | 27.32240 | 0.00000 | 0.0000 | 10,000 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.10 | P | Foreign Exchange Future | 0.35100 | 0.28500 | 18.80342 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.65 | C | Foreign Exchange Future | 0.62500 | 0.75000 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.65 | P | Foreign Exchange Future | 0.16000 | 0.11900 | 25.62500 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.25200 | 0.31600 | 25.39683 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.58700 | 0.48500 | 17.37649 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.20 | C | Foreign Exchange Future | 0.12300 | 0.15300 | 24.39024 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.20 | P | Foreign Exchange Future | 1.20800 | 1.07200 | 11.25828 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.85 | C | Foreign Exchange Future | 0.16900 | 0.21100 | 24.85207 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.85 | P | Foreign Exchange Future | 0.90400 | 0.78000 | 13.71681 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.05 | C | Foreign Exchange Future | 0.39100 | 0.49300 | 26.08696 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.05 | P | Foreign Exchange Future | 0.32600 | 0.26200 | 19.63190 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.60 | C | Foreign Exchange Future | 0.65900 | 0.78700 | 19.42337 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.60 | P | Foreign Exchange Future | 0.14400 | 0.10600 | 26.38889 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.80 | C | Foreign Exchange Future | 0.17700 | 0.22200 | 25.42373 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.80 | P | Foreign Exchange Future | 0.86200 | 0.74100 | 14.03712 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.05 | C | Foreign Exchange Future | 0.14000 | 0.17500 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.05 | P | Foreign Exchange Future | 1.07500 | 0.94400 | 12.18605 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.90 | C | Foreign Exchange Future | 0.16100 | 0.20200 | 25.46584 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.90 | P | Foreign Exchange Future | 0.94600 | 0.82100 | 13.21353 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.15 | C | Foreign Exchange Future | 0.12800 | 0.16000 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 8.15 | P | Foreign Exchange Future | 1.16300 | 1.02900 | 11.52193 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.35 | C | Foreign Exchange Future | 0.28000 | 0.35000 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.35 | P | Foreign Exchange Future | 0.51500 | 0.41900 | 18.64078 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 0.29500 | 0.36900 | 25.08475 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.48000 | 0.38800 | 19.16667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.90 | C | Foreign Exchange Future | 0.47000 | 0.58100 | 23.61702 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/03/19 | 6.90 | P | Foreign Exchange Future | 0.25500 | 0.20000 | 21.56863 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | | | Foreign Exchange Future | 7.21060 | 7.37850 | 2.32852 | 0.00000 | 0.0000 | 2,000 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.25 | C | Foreign Exchange Future | 0.42100 | 0.50900 | 20.90261 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.25 | P | Foreign Exchange Future | 0.46000 | 0.38100 | 17.17391 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.30 | C | Foreign Exchange Future | 0.40300 | 0.48500 | 20.34739 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.30 | P | Foreign Exchange Future | 0.49200 | 0.40700 | 17.27642 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.20 | C | Foreign Exchange Future | 0.44000 | 0.53400 | 21.36364 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/06/18 | 7.20 | P | Foreign Exchange Future | 0.42900 | 0.35600 | 17.01632 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | | | Foreign Exchange Future | 7.31080 | 7.47870 | 2.29660 | 0.00000 | 0.0000 | 85 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.20 | C | Foreign Exchange Future | 0.56000 | 0.65700 | 17.32143 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.20 | P | Foreign Exchange Future | 0.44900 | 0.37800 | 15.81292 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.25 | C | Foreign Exchange Future | 0.53800 | 0.63200 | 17.47212 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.25 | P | Foreign Exchange Future | 0.47700 | 0.40300 | 15.51363 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.15 | C | Foreign Exchange Future | 0.58400 | 0.68300 | 16.95205 | 0.00000 | 0.0000 | 16,000 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | \$ / R 2012/09/17 | 7.15 | P | Foreign Exchange Future | 0.42300 | 0.35400 | 16.31206 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.30 | P | Foreign Exchange Future | 0.50500 | 0.42800 | 15.24752 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/09/17 | 7.30 | C | Foreign Exchange Future | 0.51600 | 0.60700 | 17.63566 | 0.00000 | 0.0000 | 42,000 |
| 08/08/2011 | \$ / R 2012/12/14 | | | Foreign Exchange Future | 7.41050 | 7.57760 | 2.25491 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.70 | C | Foreign Exchange Future | 0.48300 | 0.55300 | 14.49275 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.70 | P | Foreign Exchange Future | 0.77300 | 0.67500 | 12.67788 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.75 | C | Foreign Exchange Future | 0.46800 | 0.53700 | 14.74359 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.75 | P | Foreign Exchange Future | 0.80800 | 0.70900 | 12.25248 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.65 | C | Foreign Exchange Future | 0.49800 | 0.57100 | 14.65863 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 7.65 | P | Foreign Exchange Future | 0.73800 | 0.64300 | 12.87263 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 8.00 | P | Foreign Exchange Future | 0.99200 | 0.88300 | 10.98790 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2012/12/14 | 8.00 | C | Foreign Exchange Future | 0.40200 | 0.46100 | 14.67662 | 0.00000 | 0.0000 | 300 |
| 08/08/2011 | \$ / R 2014/12/12 | | | Foreign Exchange Future | 8.37060 | 8.53210 | 1.92937 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.50 | C | Foreign Exchange Future | 1.07700 | 1.15700 | 7.42804 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.50 | P | Foreign Exchange Future | 1.20600 | 1.12500 | 6.71642 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.55 | C | Foreign Exchange Future | 1.06000 | 1.14000 | 7.54717 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.55 | P | Foreign Exchange Future | 1.23900 | 1.15800 | 6.53753 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.45 | C | Foreign Exchange Future | 1.09400 | 1.17400 | 7.31261 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.45 | P | Foreign Exchange Future | 1.17300 | 1.09200 | 6.90537 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.00 | P | Foreign Exchange Future | 0.88700 | 0.81500 | 8.11725 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2014/12/12 | 8.00 | C | Foreign Exchange Future | 1.25800 | 1.34700 | 7.07472 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 9.21470 | 9.37620 | 1.75263 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 1.48900 | 1.57600 | 5.84285 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.47400 | 1.40000 | 5.02035 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 1.47200 | 1.55800 | 5.84239 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.50700 | 1.43200 | 4.97678 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 1.50700 | 1.59400 | 5.77306 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.44200 | 1.36800 | 5.13176 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | | | Foreign Exchange Future | 6.92960 | 7.09130 | 2.33347 | 0.00000 | 0.0000 | 449 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.10 | C | Foreign Exchange Future | 0.09304 | 0.15327 | 64.73560 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.10 | P | Foreign Exchange Future | 0.26344 | 0.16197 | 38.51731 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.15 | C | Foreign Exchange Future | 0.08086 | 0.13367 | 65.31041 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.15 | P | Foreign Exchange Future | 0.30126 | 0.19237 | 36.14486 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.05 | C | Foreign Exchange Future | 0.10709 | 0.17959 | 67.70007 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.05 | P | Foreign Exchange Future | 0.22749 | 0.13829 | 39.21051 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.20 | P | Foreign Exchange Future | 0.34073 | 0.22510 | 33.93596 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/09/19 | 7.20 | C | Foreign Exchange Future | 0.07033 | 0.11640 | 65.50547 | 0.00000 | 0.0000 | 50 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | | | Foreign Exchange Future | 7.02200 | 7.18590 | 2.33409 | 0.00000 | 0.0000 | 31 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 7.00 | C | Foreign Exchange Future | 0.28154 | 0.38436 | 36.52057 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 7.00 | P | Foreign Exchange Future | 0.25954 | 0.19846 | 23.53394 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 7.05 | C | Foreign Exchange Future | 0.26167 | 0.35651 | 36.24412 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 7.05 | P | Foreign Exchange Future | 0.28967 | 0.22061 | 23.84092 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 6.95 | C | Foreign Exchange Future | 0.30726 | 0.41365 | 34.62540 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | \$ / R MAXI 2011/12/19 | 6.95 | P | Foreign Exchange Future | 0.23526 | 0.17775 | 24.44529 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | | | Foreign Exchange Future | 11.34550 | 11.57020 | 1.98052 | 11.55250 | 11.4180 | 28,737 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | £ / R 2011/09/19 | 11.50 | C | Foreign Exchange Future | 0.15000 | 0.25900 | 72.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.50 | P | Foreign Exchange Future | 0.30500 | 0.18900 | 38.03279 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | £ / R 2011/09/19 | 11.55 | C | Foreign Exchange Future | 0.13400 | 0.23100 | 72.38806 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.55 | P | Foreign Exchange Future | 0.33900 | 0.21100 | 37.75811 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.45 | C | Foreign Exchange Future | 0.16700 | 0.28900 | 73.05389 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.45 | P | Foreign Exchange Future | 0.27200 | 0.16900 | 37.86765 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.65 | C | Foreign Exchange Future | 0.10700 | 0.18800 | 75.70093 | 0.00000 | 0.0000 | 8,945 |
| 08/08/2011 | £ / R 2011/09/19 | 11.65 | P | Foreign Exchange Future | 0.41200 | 0.26800 | 34.95146 | 0.00000 | 0.0000 | 100 |
| 08/08/2011 | £ / R 2011/09/19 | 12.10 | C | Foreign Exchange Future | 0.03700 | 0.07000 | 89.18919 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 12.10 | P | Foreign Exchange Future | 0.79200 | 0.60000 | 24.24242 | 0.00000 | 0.0000 | 200 |
| 08/08/2011 | £ / R 2011/09/19 | 11.00 | P | Foreign Exchange Future | 0.09000 | 0.05600 | 37.77778 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.00 | C | Foreign Exchange Future | 0.43500 | 0.62600 | 43.90805 | 0.00000 | 0.0000 | 3,455 |
| 08/08/2011 | £ / R 2011/09/19 | 10.50 | C | Foreign Exchange Future | 0.86500 | 1.08400 | 25.31792 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.50 | P | Foreign Exchange Future | 0.02000 | 0.01400 | 30.00000 | 0.00000 | 0.0000 | 5,490 |
| 08/08/2011 | £ / R 2011/09/19 | 10.95 | C | Foreign Exchange Future | 0.47300 | 0.66900 | 41.43763 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.95 | P | Foreign Exchange Future | 0.07800 | 0.04900 | 37.17949 | 0.00000 | 0.0000 | 1,200 |
| 08/08/2011 | £ / R 2011/09/19 | 11.20 | P | Foreign Exchange Future | 0.14900 | 0.09400 | 36.91275 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.20 | C | Foreign Exchange Future | 0.29400 | 0.46400 | 57.82313 | 0.00000 | 0.0000 | 1,200 |
| 08/08/2011 | £ / R 2011/09/19 | 10.85 | C | Foreign Exchange Future | 0.55400 | 0.75700 | 36.64260 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.85 | P | Foreign Exchange Future | 0.05900 | 0.03700 | 37.28814 | 0.00000 | 0.0000 | 630 |
| 08/08/2011 | £ / R 2011/09/19 | 11.10 | P | Foreign Exchange Future | 0.11600 | 0.07300 | 37.06897 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.10 | C | Foreign Exchange Future | 0.36100 | 0.54300 | 50.41551 | 0.00000 | 0.0000 | 630 |
| 08/08/2011 | £ / R 2011/09/19 | 11.15 | C | Foreign Exchange Future | 0.32700 | 0.50300 | 53.82263 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.15 | P | Foreign Exchange Future | 0.13200 | 0.08300 | 37.12121 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.90 | C | Foreign Exchange Future | 0.06000 | 0.11000 | 83.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.90 | P | Foreign Exchange Future | 0.61500 | 0.44000 | 28.45528 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.75 | C | Foreign Exchange Future | 0.08500 | 0.15300 | 80.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.75 | P | Foreign Exchange Future | 0.49000 | 0.33300 | 32.04082 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.80 | C | Foreign Exchange Future | 0.07500 | 0.13700 | 82.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.80 | P | Foreign Exchange Future | 0.53000 | 0.36700 | 30.75472 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.25 | C | Foreign Exchange Future | 0.26300 | 0.42600 | 61.97719 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.25 | P | Foreign Exchange Future | 0.16800 | 0.10600 | 36.90476 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.75 | C | Foreign Exchange Future | 0.63900 | 0.84800 | 32.70736 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.75 | P | Foreign Exchange Future | 0.04400 | 0.02800 | 36.36364 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.70 | C | Foreign Exchange Future | 0.09500 | 0.17000 | 78.94737 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.70 | P | Foreign Exchange Future | 0.45000 | 0.30000 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.85 | C | Foreign Exchange Future | 0.06700 | 0.12300 | 83.58209 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 11.85 | P | Foreign Exchange Future | 0.57200 | 0.40300 | 29.54545 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.65 | C | Foreign Exchange Future | 0.72800 | 0.94100 | 29.25824 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/09/19 | 10.65 | P | Foreign Exchange Future | 0.03300 | 0.02100 | 36.36364 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | | | Foreign Exchange Future | 11.48570 | 11.71400 | 1.98769 | 11.70700 | 11.5640 | 9,549 |
| 08/08/2011 | £ / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.32400 | 0.43200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.48800 | 0.36800 | 24.59016 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.70 | C | Foreign Exchange Future | 0.30600 | 0.40700 | 33.00654 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.70 | P | Foreign Exchange Future | 0.52000 | 0.39300 | 24.42308 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | £ / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 0.34200 | 0.45900 | 34.21053 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.45600 | 0.34500 | 24.34211 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 12.20 | C | Foreign Exchange Future | 0.17100 | 0.23500 | 37.42690 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 12.20 | P | Foreign Exchange Future | 0.88500 | 0.72100 | 18.53107 | 0.00000 | 0.0000 | 250 |
| 08/08/2011 | £ / R 2011/12/19 | 11.30 | C | Foreign Exchange Future | 0.48600 | 0.63600 | 30.86420 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.30 | P | Foreign Exchange Future | 0.30000 | 0.22200 | 26.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.90 | C | Foreign Exchange Future | 0.24300 | 0.32800 | 34.97942 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.90 | P | Foreign Exchange Future | 0.65700 | 0.51400 | 21.76560 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.75 | C | Foreign Exchange Future | 0.28900 | 0.38600 | 33.56401 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 11.75 | P | Foreign Exchange Future | 0.55300 | 0.42200 | 23.68897 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 10.50 | C | Foreign Exchange Future | 1.05300 | 1.27000 | 20.60779 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 10.50 | P | Foreign Exchange Future | 0.06700 | 0.05600 | 16.41791 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 10.70 | C | Foreign Exchange Future | 0.89000 | 1.08800 | 22.24719 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2011/12/19 | 10.70 | P | Foreign Exchange Future | 0.10400 | 0.07400 | 28.84615 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | | | Foreign Exchange Future | 11.62720 | 11.85720 | 1.97812 | 11.85000 | 11.7665 | 2,862 |
| 08/08/2011 | £ / R 2012/03/19 | 11.45 | C | Foreign Exchange Future | 0.59900 | 0.73800 | 23.20534 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.45 | P | Foreign Exchange Future | 0.42200 | 0.33100 | 21.56398 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.50 | C | Foreign Exchange Future | 0.57300 | 0.70800 | 23.56021 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.50 | P | Foreign Exchange Future | 0.44600 | 0.35100 | 21.30045 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.40 | C | Foreign Exchange Future | 0.62500 | 0.76800 | 22.88000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.40 | P | Foreign Exchange Future | 0.39800 | 0.31100 | 21.85930 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.55 | C | Foreign Exchange Future | 0.54800 | 0.67900 | 23.90511 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.55 | P | Foreign Exchange Future | 0.47100 | 0.37200 | 21.01911 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.90 | C | Foreign Exchange Future | 0.41000 | 0.50200 | 22.43902 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.90 | P | Foreign Exchange Future | 0.68300 | 0.54500 | 20.20498 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.00 | C | Foreign Exchange Future | 0.86600 | 1.03900 | 19.97691 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.00 | P | Foreign Exchange Future | 0.23900 | 0.18200 | 23.84937 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.80 | C | Foreign Exchange Future | 0.44500 | 0.54600 | 22.69663 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.80 | P | Foreign Exchange Future | 0.61800 | 0.48900 | 20.87379 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 12.30 | C | Foreign Exchange Future | 0.29500 | 0.36400 | 23.38983 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 12.30 | P | Foreign Exchange Future | 0.96800 | 0.80700 | 16.63223 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.35 | C | Foreign Exchange Future | 0.65200 | 0.80000 | 22.69939 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.35 | P | Foreign Exchange Future | 0.37500 | 0.29300 | 21.86667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 10.90 | C | Foreign Exchange Future | 0.93400 | 1.11400 | 19.27195 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 10.90 | P | Foreign Exchange Future | 0.20700 | 0.15700 | 24.15459 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.70 | C | Foreign Exchange Future | 0.48300 | 0.59700 | 23.60248 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.70 | P | Foreign Exchange Future | 0.55600 | 0.44000 | 20.86331 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.10 | C | Foreign Exchange Future | 0.80100 | 0.96700 | 20.72409 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/03/19 | 11.10 | P | Foreign Exchange Future | 0.27400 | 0.21000 | 23.35766 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | | | Foreign Exchange Future | 11.77370 | 12.00750 | 1.98578 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | 11.85 | C | Foreign Exchange Future | 0.59000 | 0.70300 | 19.15254 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | 11.85 | P | Foreign Exchange Future | 0.66600 | 0.54600 | 18.01802 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | 11.90 | C | Foreign Exchange Future | 0.57100 | 0.67800 | 18.73905 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | 11.90 | P | Foreign Exchange Future | 0.69700 | 0.57100 | 18.07747 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | £ / R 2012/06/18 | 11.80 | C | Foreign Exchange Future | 0.61000 | 0.72900 | 19.50820 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | £ / R 2012/06/18 | 11.80 | P | Foreign Exchange Future | 0.63600 | 0.52200 | 17.92453 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | | | Foreign Exchange Future | 0.08830 | 0.09140 | 3.51076 | 0.00000 | 0.0000 | 12,358 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.08 | C | Foreign Exchange Future | 0.00835 | 0.01142 | 36.76647 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.08 | P | Foreign Exchange Future | 0.00005 | 0.00002 | 60.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.09 | C | Foreign Exchange Future | 0.00125 | 0.00248 | 98.40000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.09 | P | Foreign Exchange Future | 0.00295 | 0.00108 | 63.38983 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.07 | C | Foreign Exchange Future | 0.01830 | 0.02140 | 16.93989 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 11.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/09/19 | 11.50 | P | Foreign Exchange Future | 11.41170 | 11.40860 | 0.02717 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | | | Foreign Exchange Future | 0.08960 | 0.09270 | 3.45982 | 0.09292 | 0.0929 | 25 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.08 | C | Foreign Exchange Future | 0.01028 | 0.01305 | 26.94553 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.08 | P | Foreign Exchange Future | 0.00068 | 0.00035 | 48.52941 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.09 | C | Foreign Exchange Future | 0.00404 | 0.00567 | 40.34653 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.09 | P | Foreign Exchange Future | 0.00444 | 0.00297 | 33.10811 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.07 | C | Foreign Exchange Future | 0.01966 | 0.02275 | 15.71719 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ¥ / R 2011/12/19 | 0.07 | P | Foreign Exchange Future | 0.00006 | 0.00005 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | | | Foreign Exchange Future | 9.82350 | 10.05750 | 2.38204 | 10.01300 | 9.9950 | 62,109 |
| 08/08/2011 | € / R 2011/09/19 | 9.65 | C | Foreign Exchange Future | 0.27200 | 0.45700 | 68.01471 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.65 | P | Foreign Exchange Future | 0.09900 | 0.05000 | 49.49495 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.70 | C | Foreign Exchange Future | 0.23900 | 0.41600 | 74.05858 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.70 | P | Foreign Exchange Future | 0.11600 | 0.05900 | 49.13793 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.60 | C | Foreign Exchange Future | 0.30800 | 0.49900 | 62.01299 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.60 | P | Foreign Exchange Future | 0.08500 | 0.04200 | 50.58824 | 0.00000 | 0.0000 | 2,065 |
| 08/08/2011 | € / R 2011/09/19 | 9.80 | P | Foreign Exchange Future | 0.15600 | 0.08200 | 47.43590 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.80 | C | Foreign Exchange Future | 0.17900 | 0.33900 | 89.38547 | 0.00000 | 0.0000 | 5,655 |
| 08/08/2011 | € / R 2011/09/19 | 10.40 | P | Foreign Exchange Future | 0.60900 | 0.41200 | 32.34811 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.40 | C | Foreign Exchange Future | 0.03200 | 0.06900 | 115.62500 | 0.00000 | 0.0000 | 3,590 |
| 08/08/2011 | € / R 2011/09/19 | 9.30 | C | Foreign Exchange Future | 0.55200 | 0.77000 | 39.49275 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.30 | P | Foreign Exchange Future | 0.02900 | 0.01300 | 55.17241 | 0.00000 | 0.0000 | 6,195 |
| 08/08/2011 | € / R 2011/09/19 | 10.25 | C | Foreign Exchange Future | 0.05000 | 0.10500 | 110.00000 | 0.00000 | 0.0000 | 6,195 |
| 08/08/2011 | € / R 2011/09/19 | 10.25 | P | Foreign Exchange Future | 0.47700 | 0.29800 | 37.52621 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.00 | C | Foreign Exchange Future | 0.10400 | 0.20600 | 98.07692 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.00 | P | Foreign Exchange Future | 0.28100 | 0.14900 | 46.97509 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.65 | C | Foreign Exchange Future | 0.01500 | 0.03300 | 120.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.65 | P | Foreign Exchange Future | 0.84200 | 0.62600 | 25.65321 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.40 | C | Foreign Exchange Future | 0.46500 | 0.67700 | 45.59140 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 9.40 | P | Foreign Exchange Future | 0.04200 | 0.02000 | 52.38095 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.55 | C | Foreign Exchange Future | 0.02000 | 0.04500 | 125.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.55 | P | Foreign Exchange Future | 0.74700 | 0.53800 | 27.97858 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.60 | C | Foreign Exchange Future | 0.01800 | 0.03800 | 111.11111 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.60 | P | Foreign Exchange Future | 0.79500 | 0.58100 | 26.91824 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.50 | C | Foreign Exchange Future | 0.02400 | 0.05200 | 116.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/09/19 | 10.50 | P | Foreign Exchange Future | 0.70100 | 0.49500 | 29.38659 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | | | Foreign Exchange Future | 9.93730 | 10.17930 | 2.43527 | 10.16300 | 10.1630 | 5,028 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | € / R 2011/12/19 | 9.80 | C | Foreign Exchange Future | 0.39100 | 0.54500 | 39.38619 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.80 | P | Foreign Exchange Future | 0.25400 | 0.16600 | 34.64567 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.85 | C | Foreign Exchange Future | 0.36500 | 0.51400 | 40.82192 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.85 | P | Foreign Exchange Future | 0.27800 | 0.18500 | 33.45324 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.75 | C | Foreign Exchange Future | 0.41800 | 0.57800 | 38.27751 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.75 | P | Foreign Exchange Future | 0.23100 | 0.14900 | 35.49784 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 10.00 | C | Foreign Exchange Future | 0.29700 | 0.42600 | 43.43434 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 10.00 | P | Foreign Exchange Future | 0.36000 | 0.24700 | 31.38889 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.55 | C | Foreign Exchange Future | 0.54000 | 0.72200 | 33.70370 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.55 | P | Foreign Exchange Future | 0.15300 | 0.09300 | 39.21569 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.30 | C | Foreign Exchange Future | 0.72000 | 0.92500 | 28.47222 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.30 | P | Foreign Exchange Future | 0.08300 | 0.04600 | 44.57831 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.40 | C | Foreign Exchange Future | 0.64400 | 0.84100 | 30.59006 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2011/12/19 | 9.40 | P | Foreign Exchange Future | 0.10700 | 0.06200 | 42.05607 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | | | Foreign Exchange Future | 10.05370 | 10.30360 | 2.48565 | 0.00000 | 0.0000 | 8,503 |
| 08/08/2011 | € / R 2012/03/19 | 10.10 | C | Foreign Exchange Future | 0.41100 | 0.54600 | 32.84672 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.10 | P | Foreign Exchange Future | 0.45700 | 0.34200 | 25.16411 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.15 | C | Foreign Exchange Future | 0.39200 | 0.52000 | 32.65306 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.15 | P | Foreign Exchange Future | 0.48800 | 0.36600 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.05 | C | Foreign Exchange Future | 0.43100 | 0.57200 | 32.71462 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.05 | P | Foreign Exchange Future | 0.42700 | 0.31800 | 25.52693 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.05 | C | Foreign Exchange Future | 1.07700 | 1.31000 | 21.63417 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.05 | P | Foreign Exchange Future | 0.07300 | 0.05600 | 23.28767 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.25 | C | Foreign Exchange Future | 0.35700 | 0.47100 | 31.93277 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.25 | P | Foreign Exchange Future | 0.55300 | 0.41700 | 24.59313 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.80 | C | Foreign Exchange Future | 0.55600 | 0.72000 | 29.49640 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.80 | P | Foreign Exchange Future | 0.30200 | 0.21600 | 28.47682 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.00 | C | Foreign Exchange Future | 1.12100 | 1.35600 | 20.96343 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.00 | P | Foreign Exchange Future | 0.06700 | 0.05200 | 22.38806 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.90 | C | Foreign Exchange Future | 0.50300 | 0.65800 | 30.81511 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 9.90 | P | Foreign Exchange Future | 0.34900 | 0.25400 | 27.22063 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.60 | C | Foreign Exchange Future | 0.25900 | 0.34300 | 32.43243 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | € / R 2012/03/19 | 10.60 | P | Foreign Exchange Future | 0.80500 | 0.63900 | 20.62112 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | | | Can-Do Future | 6.96500 | 7.12760 | 2.33453 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.70 | C | Can-Do Future | 0.36200 | 0.48700 | 34.53039 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.70 | P | Can-Do Future | 0.09700 | 0.05900 | 39.17526 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.75 | C | Can-Do Future | 0.32800 | 0.44900 | 36.89024 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.75 | P | Can-Do Future | 0.11300 | 0.07100 | 37.16814 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.65 | C | Can-Do Future | 0.39800 | 0.52700 | 32.41206 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 6.65 | P | Can-Do Future | 0.08300 | 0.04900 | 40.96386 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 7.00 | P | Can-Do Future | 0.22500 | 0.15400 | 31.55556 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 7.00 | C | Can-Do Future | 0.19000 | 0.28200 | 48.42105 | 0.00000 | 0.0000 | 14,286 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 7.40 | P | Can-Do Future | 0.52100 | 0.40000 | 23.22457 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAG \$ 20 | 7.40 | C | Can-Do Future | 0.08600 | 0.12800 | 48.83721 | 0.00000 | 0.0000 | 6,757 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | | | Can-Do Future | 6.89130 | 7.05200 | 2.33193 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.70 | C | Can-Do Future | 0.19600 | 0.35200 | 79.59184 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.70 | P | Can-Do Future | 0.00500 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 20,000 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.75 | C | Can-Do Future | 0.15000 | 0.30200 | 101.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.75 | P | Can-Do Future | 0.00900 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.65 | C | Can-Do Future | 0.24300 | 0.40200 | 65.43210 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | ANY DAY EXPIRY CAAH \$ 20 | 6.65 | P | Can-Do Future | 0.00200 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | | | Foreign Exchange Future | 7.20720 | 7.28290 | 1.05034 | 7.25000 | 7.2500 | 24,880 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.65 | C | Foreign Exchange Future | 0.56600 | 0.64100 | 13.25088 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.65 | P | Foreign Exchange Future | 0.00900 | 0.00800 | 11.11111 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.51900 | 0.59300 | 14.25819 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.01200 | 0.01000 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.61400 | 0.68900 | 12.21498 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.00700 | 0.00600 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.50 | C | Foreign Exchange Future | 0.03500 | 0.05000 | 42.85714 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.50 | P | Foreign Exchange Future | 0.32800 | 0.26700 | 18.59756 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.45 | C | Foreign Exchange Future | 0.04300 | 0.06200 | 44.18605 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.45 | P | Foreign Exchange Future | 0.28600 | 0.22900 | 19.93007 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.00 | C | Foreign Exchange Future | 0.25500 | 0.32100 | 25.88235 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.00 | P | Foreign Exchange Future | 0.04800 | 0.03800 | 20.83333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.20 | C | Foreign Exchange Future | 0.11800 | 0.17100 | 44.91525 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.20 | P | Foreign Exchange Future | 0.11100 | 0.08800 | 20.72072 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.55 | C | Foreign Exchange Future | 0.02800 | 0.04100 | 46.42857 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.55 | P | Foreign Exchange Future | 0.37100 | 0.30800 | 16.98113 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.15 | C | Foreign Exchange Future | 0.14800 | 0.20500 | 38.51351 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.15 | P | Foreign Exchange Future | 0.09100 | 0.07200 | 20.87912 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.95 | C | Foreign Exchange Future | 0.00500 | 0.00800 | 60.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.95 | P | Foreign Exchange Future | 0.74800 | 0.67500 | 9.75936 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.75 | C | Foreign Exchange Future | 0.47200 | 0.54500 | 15.46610 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.75 | P | Foreign Exchange Future | 0.01500 | 0.01200 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.00 | C | Foreign Exchange Future | 0.00400 | 0.00600 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.00 | P | Foreign Exchange Future | 0.79700 | 0.72300 | 9.28482 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.80 | C | Foreign Exchange Future | 0.42600 | 0.49800 | 16.90141 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 6.80 | P | Foreign Exchange Future | 0.01900 | 0.01500 | 21.05263 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.10 | C | Foreign Exchange Future | 0.18100 | 0.24100 | 33.14917 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.10 | P | Foreign Exchange Future | 0.07400 | 0.05800 | 21.62162 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.15 | C | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.15 | P | Foreign Exchange Future | 0.94500 | 0.87000 | 7.93651 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.40 | C | Foreign Exchange Future | 0.05300 | 0.07500 | 41.50943 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 7.40 | P | Foreign Exchange Future | 0.24600 | 0.19200 | 21.95122 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.05 | C | Foreign Exchange Future | 0.00300 | 0.00500 | 66.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/09/19 | 8.05 | P | Foreign Exchange Future | 0.84600 | 0.77200 | 8.74704 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | | | Foreign Exchange Future | 7.23320 | 7.30850 | 1.04103 | 0.00000 | 0.0000 | 1,120 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.65 | C | Foreign Exchange Future | 0.62400 | 0.69800 | 11.85897 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.65 | P | Foreign Exchange Future | 0.04100 | 0.04000 | 2.43902 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.70 | C | Foreign Exchange Future | 0.58200 | 0.64600 | 10.99656 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.70 | P | Foreign Exchange Future | 0.04900 | 0.03800 | 22.44898 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.60 | C | Foreign Exchange Future | 0.66700 | 0.74100 | 11.09445 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 6.60 | P | Foreign Exchange Future | 0.03400 | 0.03300 | 2.94118 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 7.50 | C | Foreign Exchange Future | 0.12400 | 0.14800 | 19.35484 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 7.50 | P | Foreign Exchange Future | 0.39100 | 0.34000 | 13.04348 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.18100 | 0.21500 | 18.78453 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.24800 | 0.20700 | 16.53226 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | | | Foreign Exchange Future | 7.26680 | 7.34220 | 1.03760 | 0.00000 | 0.0000 | 1,163 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 0.27400 | 0.32700 | 19.34307 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.25700 | 0.23500 | 8.56031 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 0.25200 | 0.30100 | 19.44444 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.28500 | 0.25900 | 9.12281 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 0.30000 | 0.35500 | 18.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.23300 | 0.21300 | 8.58369 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.21500 | 0.25500 | 18.60465 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.34800 | 0.31300 | 10.05747 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 6.95 | C | Foreign Exchange Future | 0.45300 | 0.51600 | 13.90728 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 6.95 | P | Foreign Exchange Future | 0.13600 | 0.12400 | 8.82353 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.75 | C | Foreign Exchange Future | 0.12000 | 0.15000 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.75 | P | Foreign Exchange Future | 0.60300 | 0.55800 | 7.46269 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.19800 | 0.23700 | 19.69697 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.38100 | 0.34500 | 9.44882 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 0.41900 | 0.48100 | 14.79714 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.15200 | 0.13900 | 8.55263 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 6.20 | C | Foreign Exchange Future | 1.08300 | 1.15900 | 7.01754 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2012/03/19 | 6.20 | P | Foreign Exchange Future | 0.01600 | 0.01700 | 6.25000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | | | Foreign Exchange Future | 8.32110 | 8.36490 | 0.52637 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 1.42200 | 1.46300 | 2.88326 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.40100 | 0.39800 | 0.74813 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 1.39300 | 1.42500 | 2.29720 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.42200 | 0.41000 | 2.84360 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 1.46000 | 1.50200 | 2.87671 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.38900 | 0.38700 | 0.51414 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | | | Foreign Exchange Future | 7.04910 | 7.15480 | 1.49948 | 0.00000 | 0.0000 | 115 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.25 | C | Foreign Exchange Future | 0.04700 | 0.07900 | 68.08511 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.25 | P | Foreign Exchange Future | 0.24800 | 0.17400 | 29.83871 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.30 | C | Foreign Exchange Future | 0.03700 | 0.06500 | 75.67568 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.30 | P | Foreign Exchange Future | 0.28800 | 0.21000 | 27.08333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.20 | C | Foreign Exchange Future | 0.05800 | 0.09700 | 67.24138 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.20 | P | Foreign Exchange Future | 0.20900 | 0.14200 | 32.05742 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.80 | C | Foreign Exchange Future | 0.00400 | 0.00700 | 75.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.80 | P | Foreign Exchange Future | 0.75500 | 0.65200 | 13.64238 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.75 | C | Foreign Exchange Future | 0.00500 | 0.00900 | 80.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.75 | P | Foreign Exchange Future | 0.70600 | 0.60400 | 14.44759 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.85 | C | Foreign Exchange Future | 0.00300 | 0.00600 | 100.00000 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | CAD/ R 2011/09/19 | 7.85 | P | Foreign Exchange Future | 0.80400 | 0.70100 | 12.81095 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.55 | C | Foreign Exchange Future | 0.01200 | 0.02200 | 83.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.55 | P | Foreign Exchange Future | 0.51300 | 0.41700 | 18.71345 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.46200 | 0.56400 | 22.07792 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.01300 | 0.00900 | 30.76923 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 6.90 | C | Foreign Exchange Future | 0.20600 | 0.29400 | 42.71845 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 6.90 | P | Foreign Exchange Future | 0.05700 | 0.03900 | 31.57895 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.95 | C | Foreign Exchange Future | 0.00200 | 0.00400 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/09/19 | 7.95 | P | Foreign Exchange Future | 0.90300 | 0.79900 | 11.51717 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | | | Foreign Exchange Future | 7.12930 | 7.23850 | 1.53171 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.25 | C | Foreign Exchange Future | 0.16100 | 0.21100 | 31.05590 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.25 | P | Foreign Exchange Future | 0.28200 | 0.22300 | 20.92199 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.14500 | 0.19100 | 31.72414 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.31600 | 0.25300 | 19.93671 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.20 | C | Foreign Exchange Future | 0.17900 | 0.23700 | 32.40223 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.20 | P | Foreign Exchange Future | 0.25000 | 0.19900 | 20.40000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.65 | C | Foreign Exchange Future | 0.06700 | 0.09300 | 38.80597 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.65 | P | Foreign Exchange Future | 0.58800 | 0.50500 | 14.11565 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.80 | C | Foreign Exchange Future | 0.41600 | 0.50600 | 21.63462 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.80 | P | Foreign Exchange Future | 0.08700 | 0.06800 | 21.83908 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.60 | C | Foreign Exchange Future | 0.07500 | 0.10300 | 37.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.60 | P | Foreign Exchange Future | 0.54600 | 0.46500 | 14.83516 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.85 | C | Foreign Exchange Future | 0.38000 | 0.46700 | 22.89474 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.85 | P | Foreign Exchange Future | 0.10100 | 0.07900 | 21.78218 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.11600 | 0.15600 | 34.48276 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.38700 | 0.31800 | 17.82946 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.90 | C | Foreign Exchange Future | 0.34500 | 0.42900 | 24.34783 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 6.90 | P | Foreign Exchange Future | 0.11600 | 0.09100 | 21.55172 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.45 | C | Foreign Exchange Future | 0.10400 | 0.14100 | 35.57692 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CAD/ R 2011/12/19 | 7.45 | P | Foreign Exchange Future | 0.42500 | 0.35300 | 16.94118 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CF CANDO CAAD 2011/09/19 | | | Can-Do Future | 0.02460 | 0.02460 | 0.00000 | 0.00000 | 0.0000 | 22,388 |
| 08/08/2011 | CF CANDO CAAE 2011/09/19 | | | Can-Do Future | 0.14520 | 0.14520 | 0.00000 | 0.00000 | 0.0000 | 21,898 |
| 08/08/2011 | CHF / R 2011/09/19 | | | Foreign Exchange Future | 9.08880 | 9.33280 | 2.68462 | 0.00000 | 0.0000 | 900 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.65 | C | Foreign Exchange Future | 1.44100 | 1.68400 | 16.86329 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.65 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.70 | C | Foreign Exchange Future | 1.39100 | 1.63500 | 17.54134 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.70 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.60 | C | Foreign Exchange Future | 1.49100 | 1.73400 | 16.29779 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.60 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.40 | C | Foreign Exchange Future | 0.72300 | 0.95100 | 31.53527 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.40 | P | Foreign Exchange Future | 0.03400 | 0.01800 | 47.05882 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.05 | C | Foreign Exchange Future | 0.26600 | 0.41300 | 55.26316 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.05 | P | Foreign Exchange Future | 0.22700 | 0.13000 | 42.73128 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.00 | C | Foreign Exchange Future | 0.29200 | 0.44800 | 53.42466 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.00 | P | Foreign Exchange Future | 0.20300 | 0.11500 | 43.34975 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | CHF / R 2011/09/19 | 7.80 | C | Foreign Exchange Future | 1.29200 | 1.53500 | 18.80805 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.80 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.95 | C | Foreign Exchange Future | 0.31900 | 0.48400 | 51.72414 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.95 | P | Foreign Exchange Future | 0.18000 | 0.10100 | 43.88889 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.80 | C | Foreign Exchange Future | 0.41200 | 0.59900 | 45.38835 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.80 | P | Foreign Exchange Future | 0.12300 | 0.06600 | 46.34146 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.85 | C | Foreign Exchange Future | 0.38000 | 0.56000 | 47.36842 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 8.85 | P | Foreign Exchange Future | 0.14100 | 0.07700 | 45.39007 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.10 | C | Foreign Exchange Future | 0.24100 | 0.38000 | 57.67635 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.10 | P | Foreign Exchange Future | 0.25200 | 0.14700 | 41.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.25 | C | Foreign Exchange Future | 0.18300 | 0.29000 | 58.46995 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 9.25 | P | Foreign Exchange Future | 0.34400 | 0.20700 | 39.82558 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.85 | C | Foreign Exchange Future | 1.24300 | 1.48600 | 19.54948 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/09/19 | 7.85 | P | Foreign Exchange Future | 0.00400 | 0.00300 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | | | Foreign Exchange Future | 9.22420 | 9.47390 | 2.70701 | 0.00000 | 0.0000 | 100 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.30 | C | Foreign Exchange Future | 0.99800 | 1.21800 | 22.04409 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.30 | P | Foreign Exchange Future | 0.07400 | 0.04400 | 40.54054 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.35 | C | Foreign Exchange Future | 0.95900 | 1.17100 | 22.10636 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.35 | P | Foreign Exchange Future | 0.08500 | 0.04700 | 44.70588 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.25 | C | Foreign Exchange Future | 1.03900 | 1.26500 | 21.75168 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.25 | P | Foreign Exchange Future | 0.06500 | 0.04100 | 36.92308 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.50 | C | Foreign Exchange Future | 0.84500 | 1.03700 | 22.72189 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.50 | P | Foreign Exchange Future | 0.12100 | 0.06300 | 47.93388 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.15 | C | Foreign Exchange Future | 1.12600 | 1.35900 | 20.69272 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.15 | P | Foreign Exchange Future | 0.05200 | 0.03500 | 32.69231 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.90 | C | Foreign Exchange Future | 1.35800 | 1.59800 | 17.67305 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.90 | P | Foreign Exchange Future | 0.03400 | 0.02400 | 29.41176 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.55 | C | Foreign Exchange Future | 0.80900 | 0.99600 | 23.11496 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.55 | P | Foreign Exchange Future | 0.13500 | 0.07200 | 46.66667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.90 | C | Foreign Exchange Future | 0.58800 | 0.73700 | 25.34014 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.90 | P | Foreign Exchange Future | 0.26400 | 0.16300 | 38.25758 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.40 | C | Foreign Exchange Future | 0.36200 | 0.45600 | 25.96685 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.40 | P | Foreign Exchange Future | 0.53800 | 0.38200 | 28.99628 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.15 | C | Foreign Exchange Future | 0.46100 | 0.58400 | 26.68113 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.15 | P | Foreign Exchange Future | 0.38700 | 0.26000 | 32.81654 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.45 | C | Foreign Exchange Future | 0.88200 | 1.07900 | 22.33560 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.45 | P | Foreign Exchange Future | 0.10800 | 0.05500 | 49.07407 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.00 | C | Foreign Exchange Future | 1.26400 | 1.50200 | 18.82911 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.00 | P | Foreign Exchange Future | 0.04000 | 0.02800 | 30.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.75 | C | Foreign Exchange Future | 1.50000 | 1.74400 | 16.26667 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.75 | P | Foreign Exchange Future | 0.02600 | 0.02000 | 23.07692 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.80 | C | Foreign Exchange Future | 0.64600 | 0.80600 | 24.76780 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.80 | P | Foreign Exchange Future | 0.22200 | 0.13200 | 40.54054 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.65 | C | Foreign Exchange Future | 1.59600 | 1.84100 | 15.35088 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 7.65 | P | Foreign Exchange Future | 0.02200 | 0.01700 | 22.72727 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/08/2011 | CHF / R 2011/12/19 | 8.70 | C | Foreign Exchange Future | 0.70800 | 0.87900 | 24.15254 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.70 | P | Foreign Exchange Future | 0.18400 | 0.10500 | 42.93478 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.95 | C | Foreign Exchange Future | 0.56000 | 0.70500 | 25.89286 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.95 | P | Foreign Exchange Future | 0.28600 | 0.18100 | 36.71329 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.60 | C | Foreign Exchange Future | 0.77400 | 0.95600 | 23.51421 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 8.60 | P | Foreign Exchange Future | 0.15000 | 0.08200 | 45.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.45 | C | Foreign Exchange Future | 0.34500 | 0.43400 | 25.79710 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.45 | P | Foreign Exchange Future | 0.57100 | 0.41000 | 28.19615 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.20 | C | Foreign Exchange Future | 0.43800 | 0.55600 | 26.94064 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | CHF / R 2011/12/19 | 9.20 | P | Foreign Exchange Future | 0.41400 | 0.28200 | 31.88406 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | RAIN 2011/09/19 | | | Foreign Exchange Future | 14,100.33000 | 14,452.91000 | 2.50051 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | | | Foreign Exchange Future | 1.07560 | 1.10200 | 2.45444 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.10 | C | Foreign Exchange Future | 0.01370 | 0.02440 | 78.10219 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.10 | P | Foreign Exchange Future | 0.03810 | 0.02240 | 41.20735 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.15 | C | Foreign Exchange Future | 0.00500 | 0.00920 | 84.00000 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.15 | P | Foreign Exchange Future | 0.07940 | 0.05720 | 27.95970 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.05 | C | Foreign Exchange Future | 0.03660 | 0.05680 | 55.19126 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/09/19 | 1.05 | P | Foreign Exchange Future | 0.01100 | 0.00480 | 56.36364 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | | | Foreign Exchange Future | 1.09070 | 1.11770 | 2.47547 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.10 | C | Foreign Exchange Future | 0.03750 | 0.05150 | 37.33333 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.10 | P | Foreign Exchange Future | 0.04680 | 0.03380 | 27.77778 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.15 | C | Foreign Exchange Future | 0.02250 | 0.03170 | 40.88889 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.15 | P | Foreign Exchange Future | 0.08180 | 0.06400 | 21.76039 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.05 | C | Foreign Exchange Future | 0.06240 | 0.08220 | 31.73077 | 0.00000 | 0.0000 | 0 |
| 08/08/2011 | YUAN/R 2011/12/19 | 1.05 | P | Foreign Exchange Future | 0.02170 | 0.01450 | 33.17972 | 0.00000 | 0.0000 | 0 |

| | |
|-----------------------------|----------------|
| Future Open Interest | 553,914 |
| Option Open Interest | 350,141 |
| Total | 904,055 |