



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/12/2011

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2011/12/19 | | | Foreign Exchange Future | 8.08390 | 8.08350 | 0.00495 | 8.12500 | 7.9735 | 207,695 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.35 | C | Foreign Exchange Future | 0.73600 | 0.73600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.35 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.68600 | 0.68600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 1,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.78500 | 0.78500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 3,780 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.75 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.75 | C | Foreign Exchange Future | 1.33400 | 1.33400 | 0.00000 | 0.00000 | 0.0000 | 500 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.00 | P | Foreign Exchange Future | 0.09400 | 0.08500 | 9.57447 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.00 | C | Foreign Exchange Future | 0.17800 | 0.16800 | 5.61798 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.00 | C | Foreign Exchange Future | 1.08400 | 1.08400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 800 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.25 | C | Foreign Exchange Future | 0.83500 | 0.83500 | 0.00000 | 0.00000 | 0.0000 | 5,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.15 | C | Foreign Exchange Future | 1.93400 | 1.93400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 5,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.50 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 25.00000 | 0.00000 | 0.0000 | 12,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.50 | C | Foreign Exchange Future | 0.58800 | 0.58800 | 0.00000 | 0.00000 | 0.0000 | 11,280 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.45 | C | Foreign Exchange Future | 1.63400 | 1.63400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.40 | C | Foreign Exchange Future | 1.68400 | 1.68400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.25 | C | Foreign Exchange Future | 1.83400 | 1.83400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.25 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.05 | C | Foreign Exchange Future | 0.15300 | 0.14000 | 8.49673 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.05 | P | Foreign Exchange Future | 0.11900 | 0.10700 | 10.08403 | 0.00000 | 0.0000 | 10,750 |
| 07/12/2011 | \$ / R 2011/12/19 | 5.95 | C | Foreign Exchange Future | 2.13400 | 2.13400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 5.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.45 | C | Foreign Exchange Future | 0.63700 | 0.63700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.45 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.70 | C | Foreign Exchange Future | 1.38400 | 1.38400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 16,340 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.80 | C | Foreign Exchange Future | 1.28400 | 1.28400 | 0.00000 | 0.00000 | 0.0000 | 200 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2011/12/19 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.90 | C | Foreign Exchange Future | 0.24000 | 0.23400 | 2.50000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.90 | P | Foreign Exchange Future | 0.05600 | 0.05100 | 8.92857 | 0.00000 | 0.0000 | 560 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.70 | C | Foreign Exchange Future | 0.39900 | 0.39600 | 0.75188 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.70 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 13.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.85 | C | Foreign Exchange Future | 1.23400 | 1.23400 | 0.00000 | 0.00000 | 0.0000 | 560 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.30 | C | Foreign Exchange Future | 1.78400 | 1.78400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.30 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.35 | C | Foreign Exchange Future | 1.73400 | 1.73400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.00 | C | Foreign Exchange Future | 2.08400 | 2.08400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.00 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.80 | C | Foreign Exchange Future | 0.31500 | 0.31000 | 1.58730 | 0.00000 | 0.0000 | 1,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.80 | P | Foreign Exchange Future | 0.03100 | 0.02700 | 12.90323 | 0.00000 | 0.0000 | 12,688 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.60 | C | Foreign Exchange Future | 0.49000 | 0.49000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.60 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.60 | C | Foreign Exchange Future | 1.48400 | 1.48400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 5,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 5.85 | C | Foreign Exchange Future | 2.23400 | 2.23400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 5.85 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.85 | C | Foreign Exchange Future | 0.27600 | 0.27100 | 1.81159 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.85 | P | Foreign Exchange Future | 0.04200 | 0.03800 | 9.52381 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.20 | C | Foreign Exchange Future | 0.88500 | 0.88400 | 0.11299 | 0.00000 | 0.0000 | 12,300 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.55 | C | Foreign Exchange Future | 1.53400 | 1.53400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 560 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.35 | C | Foreign Exchange Future | 0.05900 | 0.04800 | 18.64407 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.35 | P | Foreign Exchange Future | 0.32500 | 0.31500 | 3.07692 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.20 | C | Foreign Exchange Future | 0.09600 | 0.08300 | 13.54167 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.20 | P | Foreign Exchange Future | 0.21200 | 0.20000 | 5.66038 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.10 | C | Foreign Exchange Future | 1.98400 | 1.98400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.15 | C | Foreign Exchange Future | 0.93500 | 0.93400 | 0.10695 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.15 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.90 | C | Foreign Exchange Future | 1.18400 | 1.18400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.10 | C | Foreign Exchange Future | 0.98400 | 0.98400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.10 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 1,000 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.65 | C | Foreign Exchange Future | 1.43400 | 1.43400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.20 | C | Foreign Exchange Future | 1.88400 | 1.88400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.30 | C | Foreign Exchange Future | 0.07000 | 0.05700 | 18.57143 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.30 | P | Foreign Exchange Future | 0.28600 | 0.27400 | 4.19580 | 0.00000 | 0.0000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2011/12/19 | 6.50 | C | Foreign Exchange Future | 1.58400 | 1.58400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.95 | C | Foreign Exchange Future | 1.13400 | 1.13400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.65 | C | Foreign Exchange Future | 0.44400 | 0.44200 | 0.45045 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.65 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 10.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.40 | C | Foreign Exchange Future | 0.05100 | 0.04000 | 21.56863 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.40 | P | Foreign Exchange Future | 0.36700 | 0.35700 | 2.72480 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.25 | C | Foreign Exchange Future | 0.08200 | 0.06900 | 15.85366 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.25 | P | Foreign Exchange Future | 0.24800 | 0.23600 | 4.83871 | 0.00000 | 0.0000 | 100 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.75 | C | Foreign Exchange Future | 0.35600 | 0.35200 | 1.12360 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.75 | P | Foreign Exchange Future | 0.02200 | 0.01900 | 13.63636 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.05 | C | Foreign Exchange Future | 1.03400 | 1.03400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.10 | C | Foreign Exchange Future | 0.13100 | 0.11800 | 9.92366 | 0.00000 | 0.0000 | 11,340 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.10 | P | Foreign Exchange Future | 0.14700 | 0.13500 | 8.16327 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.05 | C | Foreign Exchange Future | 2.03400 | 2.03400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 6.05 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.95 | C | Foreign Exchange Future | 0.20700 | 0.19900 | 3.86473 | 0.00000 | 0.0000 | 12,579 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.95 | P | Foreign Exchange Future | 0.07300 | 0.06600 | 9.58904 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.55 | C | Foreign Exchange Future | 0.53900 | 0.53900 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 7.55 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.15 | C | Foreign Exchange Future | 0.11200 | 0.09900 | 11.60714 | 0.00000 | 0.0000 | 1,620 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.15 | P | Foreign Exchange Future | 0.17800 | 0.16600 | 6.74157 | 0.00000 | 0.0000 | 400 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.75 | C | Foreign Exchange Future | 0.01800 | 0.01200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.75 | P | Foreign Exchange Future | 0.68400 | 0.67900 | 0.73099 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.80 | P | Foreign Exchange Future | 0.73200 | 0.72700 | 0.68306 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.80 | C | Foreign Exchange Future | 0.01600 | 0.01000 | 37.50000 | 0.00000 | 0.0000 | 19,273 |
| 07/12/2011 | \$ / R 2011/12/19 | 10.95 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 10.95 | P | Foreign Exchange Future | 2.86600 | 2.86700 | 0.03489 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 11.90 | P | Foreign Exchange Future | 3.81600 | 3.81700 | 0.02621 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 11.90 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.65 | P | Foreign Exchange Future | 0.59000 | 0.58400 | 1.01695 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.65 | C | Foreign Exchange Future | 0.02400 | 0.01700 | 29.16667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.50 | P | Foreign Exchange Future | 0.45300 | 0.44500 | 1.76600 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 8.50 | C | Foreign Exchange Future | 0.03700 | 0.02800 | 24.32432 | 0.00000 | 0.0000 | 26,550 |
| 07/12/2011 | \$ / R 2011/12/19 | 9.00 | P | Foreign Exchange Future | 0.92300 | 0.92200 | 0.10834 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2011/12/19 | 9.00 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 28.57143 | 0.00000 | 0.0000 | 8,333 |
| 07/12/2011 | \$ / R 2012/03/19 | | | Foreign Exchange Future | 8.18940 | 8.19310 | 0.04518 | 8.22990 | 8.0800 | 48,298 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.04 | C | Foreign Exchange Future | 1.18300 | 1.18700 | 0.33812 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.04 | P | Foreign Exchange Future | 0.03000 | 0.03000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.09 | C | Foreign Exchange Future | 1.13800 | 1.14100 | 0.26362 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.09 | P | Foreign Exchange Future | 0.03500 | 0.03400 | 2.85714 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.99 | C | Foreign Exchange Future | 1.22900 | 1.23300 | 0.32547 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.99 | P | Foreign Exchange Future | 0.02600 | 0.02600 | 0.00000 | 0.00000 | 0.0000 | 0 |

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| 07/12/2011 | \$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 1.21600 | 1.22000 | 0.32895 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.02700 | 0.02700 | 0.00000 | 0.00000 | 0.0000 | 1,000 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.15 | C | Foreign Exchange Future | 1.08000 | 1.08300 | 0.27778 | 0.00000 | 0.0000 | 30,100 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.15 | P | Foreign Exchange Future | 0.04100 | 0.04000 | 2.43902 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 0.99200 | 0.99500 | 0.30242 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.05300 | 0.05200 | 1.88679 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.80 | C | Foreign Exchange Future | 1.40400 | 1.40800 | 0.28490 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.80 | P | Foreign Exchange Future | 0.01500 | 0.01500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 1.03600 | 1.03900 | 0.28958 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.04700 | 0.04600 | 2.12766 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.75 | C | Foreign Exchange Future | 1.45200 | 1.45600 | 0.27548 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.75 | P | Foreign Exchange Future | 0.01300 | 0.01300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.75500 | 0.75300 | 0.26490 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.11600 | 0.11000 | 5.17241 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.95 | C | Foreign Exchange Future | 0.51200 | 0.50300 | 1.75781 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.95 | P | Foreign Exchange Future | 0.27300 | 0.26000 | 4.76190 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.86800 | 0.86700 | 0.11521 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.07900 | 0.07400 | 6.32911 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.30 | C | Foreign Exchange Future | 0.36300 | 0.35200 | 3.03030 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.30 | P | Foreign Exchange Future | 0.47400 | 0.45900 | 3.16456 | 0.00000 | 0.0000 | 200 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.70 | C | Foreign Exchange Future | 1.50000 | 1.50400 | 0.26667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.70 | P | Foreign Exchange Future | 0.01100 | 0.01100 | 0.00000 | 0.00000 | 0.0000 | 10,000 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.35 | C | Foreign Exchange Future | 0.34600 | 0.33400 | 3.46821 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.35 | P | Foreign Exchange Future | 0.50700 | 0.49100 | 3.15582 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.85 | C | Foreign Exchange Future | 1.35700 | 1.36100 | 0.29477 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.85 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.00 | C | Foreign Exchange Future | 0.48800 | 0.47800 | 2.04918 | 0.00000 | 0.0000 | 5,000 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.00 | P | Foreign Exchange Future | 0.29900 | 0.28500 | 4.68227 | 0.00000 | 0.0000 | 7,051 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.10 | C | Foreign Exchange Future | 1.12500 | 1.12800 | 0.26667 | 0.00000 | 0.0000 | 10,000 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.10 | P | Foreign Exchange Future | 0.03600 | 0.03500 | 2.77778 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.65 | C | Foreign Exchange Future | 1.54900 | 1.55200 | 0.19367 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.65 | P | Foreign Exchange Future | 0.01000 | 0.00900 | 10.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.83000 | 0.82800 | 0.24096 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.09100 | 0.08500 | 6.59341 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.20 | C | Foreign Exchange Future | 0.40100 | 0.38900 | 2.99252 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.20 | P | Foreign Exchange Future | 0.41200 | 0.39600 | 3.88350 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.85 | C | Foreign Exchange Future | 0.56500 | 0.55600 | 1.59292 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.85 | P | Foreign Exchange Future | 0.22600 | 0.21300 | 5.75221 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.05 | C | Foreign Exchange Future | 1.17000 | 1.17400 | 0.34188 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.05 | P | Foreign Exchange Future | 0.03100 | 0.03100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.60 | C | Foreign Exchange Future | 1.59700 | 1.60100 | 0.25047 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.60 | P | Foreign Exchange Future | 0.00800 | 0.00800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.80 | C | Foreign Exchange Future | 0.59300 | 0.58500 | 1.34907 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.80 | P | Foreign Exchange Future | 0.20400 | 0.19200 | 5.88235 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.05 | C | Foreign Exchange Future | 0.46400 | 0.45400 | 2.15517 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2012/03/19 | 8.05 | P | Foreign Exchange Future | 0.32500 | 0.31100 | 4.30769 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.90 | C | Foreign Exchange Future | 0.53800 | 0.52900 | 1.67286 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.90 | P | Foreign Exchange Future | 0.24900 | 0.23600 | 5.22088 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.15 | C | Foreign Exchange Future | 0.42100 | 0.41000 | 2.61283 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.15 | P | Foreign Exchange Future | 0.38200 | 0.36700 | 3.92670 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.35 | C | Foreign Exchange Future | 0.90800 | 0.90900 | 0.11013 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.35 | P | Foreign Exchange Future | 0.06900 | 0.06600 | 4.34783 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 0.94900 | 0.95200 | 0.31612 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.06000 | 0.05900 | 1.66667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.90 | C | Foreign Exchange Future | 1.31000 | 1.31300 | 0.22901 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.90 | P | Foreign Exchange Future | 0.02100 | 0.02000 | 4.76190 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.70 | C | Foreign Exchange Future | 0.65200 | 0.64800 | 0.61350 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.70 | P | Foreign Exchange Future | 0.16300 | 0.15500 | 4.90798 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.10 | C | Foreign Exchange Future | 0.44200 | 0.43100 | 2.48869 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.10 | P | Foreign Exchange Future | 0.35300 | 0.33800 | 4.24929 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.79200 | 0.79000 | 0.25253 | 0.00000 | 0.0000 | 5,000 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.10300 | 0.09700 | 5.82524 | 0.00000 | 0.0000 | 2,420 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.40 | C | Foreign Exchange Future | 1.79400 | 1.79800 | 0.22297 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.40 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.15 | C | Foreign Exchange Future | 2.04300 | 2.04700 | 0.19579 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.72000 | 0.71700 | 0.41667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.13100 | 0.12400 | 5.34351 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.25 | C | Foreign Exchange Future | 0.38100 | 0.37000 | 2.88714 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.25 | P | Foreign Exchange Future | 0.44200 | 0.42700 | 3.39367 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.20 | C | Foreign Exchange Future | 1.99300 | 1.99700 | 0.20070 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.95 | C | Foreign Exchange Future | 1.26300 | 1.26600 | 0.23753 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.95 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 4.16667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.75 | C | Foreign Exchange Future | 0.62200 | 0.61600 | 0.96463 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.75 | P | Foreign Exchange Future | 0.18300 | 0.17300 | 5.46448 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.40 | C | Foreign Exchange Future | 0.32900 | 0.31700 | 3.64742 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.40 | P | Foreign Exchange Future | 0.54000 | 0.52400 | 2.96296 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.45 | C | Foreign Exchange Future | 1.74400 | 1.74900 | 0.28670 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.45 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.65 | C | Foreign Exchange Future | 0.68600 | 0.68200 | 0.58309 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 7.65 | P | Foreign Exchange Future | 0.14700 | 0.13900 | 5.44218 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.55 | C | Foreign Exchange Future | 1.64600 | 1.65000 | 0.24301 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.55 | P | Foreign Exchange Future | 0.00700 | 0.00700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.50 | C | Foreign Exchange Future | 1.69500 | 1.69900 | 0.23599 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.50 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0.00000 | 0.00000 | 0.0000 | 2,420 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.35 | C | Foreign Exchange Future | 1.84400 | 1.84800 | 0.21692 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.35 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.10 | C | Foreign Exchange Future | 2.09200 | 2.09600 | 0.19120 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 6.10 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2012/03/19 | 8.45 | C | Foreign Exchange Future | 0.31400 | 0.30200 | 3.82166 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.45 | P | Foreign Exchange Future | 0.57500 | 0.55900 | 2.78261 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.50 | C | Foreign Exchange Future | 0.29900 | 0.28700 | 4.01338 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.50 | P | Foreign Exchange Future | 0.61000 | 0.59400 | 2.62295 | 0.00000 | 0.0000 | 190 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.80 | C | Foreign Exchange Future | 0.22500 | 0.21300 | 5.33333 | 0.00000 | 0.0000 | 3 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.80 | P | Foreign Exchange Future | 0.83600 | 0.82000 | 1.91388 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 9.00 | P | Foreign Exchange Future | 0.99900 | 0.98400 | 1.50150 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 9.00 | C | Foreign Exchange Future | 0.18800 | 0.17700 | 5.85106 | 0.00000 | 0.0000 | 100 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.60 | C | Foreign Exchange Future | 0.27200 | 0.25900 | 4.77941 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.60 | P | Foreign Exchange Future | 0.68300 | 0.66600 | 2.48902 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.65 | C | Foreign Exchange Future | 0.25900 | 0.24700 | 4.63320 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/03/19 | 8.65 | P | Foreign Exchange Future | 0.72000 | 0.70400 | 2.22222 | 0.00000 | 0.0000 | 176 |
| 07/12/2011 | \$ / R 2012/06/18 | | | Foreign Exchange Future | 8.28980 | 8.29380 | 0.04825 | 8.32400 | 8.3090 | 22,680 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.25 | C | Foreign Exchange Future | 1.15400 | 1.15400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.25 | P | Foreign Exchange Future | 0.11400 | 0.11000 | 3.50877 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.30 | C | Foreign Exchange Future | 1.11500 | 1.11500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.30 | P | Foreign Exchange Future | 0.12500 | 0.12100 | 3.20000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.20 | C | Foreign Exchange Future | 1.19400 | 1.19500 | 0.08375 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 7.20 | P | Foreign Exchange Future | 0.10400 | 0.10100 | 2.88462 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.10 | C | Foreign Exchange Future | 0.64300 | 0.63100 | 1.86625 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.10 | P | Foreign Exchange Future | 0.45300 | 0.43700 | 3.53201 | 0.00000 | 0.0000 | 132 |
| 07/12/2011 | \$ / R 2012/06/18 | 6.75 | P | Foreign Exchange Future | 0.04100 | 0.04000 | 2.43902 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 6.75 | C | Foreign Exchange Future | 1.58100 | 1.58400 | 0.18975 | 0.00000 | 0.0000 | 4,850 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.50 | C | Foreign Exchange Future | 0.49200 | 0.48000 | 2.43902 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.50 | P | Foreign Exchange Future | 0.70200 | 0.68600 | 2.27920 | 0.00000 | 0.0000 | 200 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.65 | C | Foreign Exchange Future | 0.44600 | 0.43400 | 2.69058 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.65 | P | Foreign Exchange Future | 0.80600 | 0.79000 | 1.98511 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.75 | C | Foreign Exchange Future | 0.41800 | 0.40600 | 2.87081 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/06/18 | 8.75 | P | Foreign Exchange Future | 0.87800 | 0.86200 | 1.82232 | 0.00000 | 0.0000 | 132 |
| 07/12/2011 | \$ / R 2012/09/17 | | | Foreign Exchange Future | 8.38470 | 8.38960 | 0.05844 | 8.40000 | 8.2998 | 1,125 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.20 | C | Foreign Exchange Future | 1.33400 | 1.33300 | 0.07496 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.20 | P | Foreign Exchange Future | 0.14900 | 0.14300 | 4.02685 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.25 | C | Foreign Exchange Future | 1.29700 | 1.29500 | 0.15420 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.25 | P | Foreign Exchange Future | 0.16200 | 0.15500 | 4.32099 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.15 | C | Foreign Exchange Future | 1.37300 | 1.37200 | 0.07283 | 0.00000 | 0.0000 | 16,000 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.15 | P | Foreign Exchange Future | 0.13800 | 0.13200 | 4.34783 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.30 | P | Foreign Exchange Future | 0.17500 | 0.16800 | 4.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.30 | C | Foreign Exchange Future | 1.26000 | 1.25800 | 0.15873 | 0.00000 | 0.0000 | 37,000 |
| 07/12/2011 | \$ / R 2012/09/17 | 9.10 | P | Foreign Exchange Future | 1.20000 | 1.17800 | 1.83333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 9.10 | C | Foreign Exchange Future | 0.48500 | 0.46800 | 3.50515 | 0.00000 | 0.0000 | 360 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.90 | C | Foreign Exchange Future | 0.90000 | 0.88700 | 1.44444 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 7.90 | P | Foreign Exchange Future | 0.41500 | 0.39700 | 4.33735 | 0.00000 | 0.0000 | 360 |
| 07/12/2011 | \$ / R 2012/09/17 | 8.60 | C | Foreign Exchange Future | 0.62500 | 0.60800 | 2.72000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/09/17 | 8.60 | P | Foreign Exchange Future | 0.84000 | 0.81800 | 2.61905 | 0.00000 | 0.0000 | 4,000 |
| 07/12/2011 | \$ / R 2012/09/17 | 9.20 | P | Foreign Exchange Future | 1.27700 | 1.25500 | 1.72279 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R 2012/09/17 | 9.20 | C | Foreign Exchange Future | 0.46200 | 0.44500 | 3.67965 | 0.00000 | 0.0000 | 5,500 |
| 07/12/2011 | \$ / R 2012/09/17 | 8.80 | P | Foreign Exchange Future | 0.97800 | 0.95600 | 2.24949 | 0.00000 | 0.0000 | 1,500 |
| 07/12/2011 | \$ / R 2012/09/17 | 8.80 | C | Foreign Exchange Future | 0.56300 | 0.54600 | 3.01954 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | | | Foreign Exchange Future | 8.47460 | 8.48150 | 0.08142 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.70 | C | Foreign Exchange Future | 1.15000 | 1.13600 | 1.21739 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.70 | P | Foreign Exchange Future | 0.37500 | 0.35500 | 5.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.75 | C | Foreign Exchange Future | 1.12400 | 1.11000 | 1.24555 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.75 | P | Foreign Exchange Future | 0.39900 | 0.37900 | 5.01253 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.65 | C | Foreign Exchange Future | 1.17700 | 1.16400 | 1.10450 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 7.65 | P | Foreign Exchange Future | 0.35200 | 0.33300 | 5.39773 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 8.00 | P | Foreign Exchange Future | 0.53100 | 0.50700 | 4.51977 | 0.00000 | 0.0000 | 540 |
| 07/12/2011 | \$ / R 2012/12/14 | 8.00 | C | Foreign Exchange Future | 1.00600 | 0.98800 | 1.78926 | 0.00000 | 0.0000 | 300 |
| 07/12/2011 | \$ / R 2012/12/14 | 9.10 | P | Foreign Exchange Future | 1.24900 | 1.22300 | 2.08167 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2012/12/14 | 9.10 | C | Foreign Exchange Future | 0.62400 | 0.60400 | 3.20513 | 0.00000 | 0.0000 | 540 |
| 07/12/2011 | \$ / R 2013/03/18 | | | Foreign Exchange Future | 8.55500 | 8.56170 | 0.07832 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 7.95 | C | Foreign Exchange Future | 1.16800 | 1.15000 | 1.54110 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 7.95 | P | Foreign Exchange Future | 0.56300 | 0.53800 | 4.44050 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 8.00 | C | Foreign Exchange Future | 1.14700 | 1.12700 | 1.74368 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 8.00 | P | Foreign Exchange Future | 0.59200 | 0.56500 | 4.56081 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 7.90 | C | Foreign Exchange Future | 1.19100 | 1.17300 | 1.51134 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 7.90 | P | Foreign Exchange Future | 0.53600 | 0.51100 | 4.66418 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 9.10 | P | Foreign Exchange Future | 1.30100 | 1.27400 | 2.07533 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 9.10 | C | Foreign Exchange Future | 0.75600 | 0.73600 | 2.64550 | 0.00000 | 0.0000 | 180 |
| 07/12/2011 | \$ / R 2013/03/18 | 8.10 | C | Foreign Exchange Future | 1.10400 | 1.08400 | 1.81159 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2013/03/18 | 8.10 | P | Foreign Exchange Future | 0.64900 | 0.62200 | 4.16025 | 0.00000 | 0.0000 | 180 |
| 07/12/2011 | \$ / R 2014/12/12 | | | Foreign Exchange Future | 9.30500 | 9.30950 | 0.04836 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.50 | C | Foreign Exchange Future | 1.89400 | 1.86600 | 1.47835 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.50 | P | Foreign Exchange Future | 1.08900 | 1.05700 | 2.93848 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.55 | C | Foreign Exchange Future | 1.87500 | 1.84700 | 1.49333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.55 | P | Foreign Exchange Future | 1.12000 | 1.08800 | 2.85714 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.45 | C | Foreign Exchange Future | 1.91300 | 1.88500 | 1.46367 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.45 | P | Foreign Exchange Future | 1.05800 | 1.02600 | 3.02457 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.00 | P | Foreign Exchange Future | 0.78700 | 0.75800 | 3.68488 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2014/12/12 | 8.00 | C | Foreign Exchange Future | 2.09200 | 2.06700 | 1.19503 | 0.00000 | 0.0000 | 200 |
| 07/12/2011 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 10.39550 | 10.40000 | 0.04329 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 2.57900 | 2.54800 | 1.20202 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.38400 | 1.34800 | 2.60116 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 2.56200 | 2.53000 | 1.24902 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.41700 | 1.38000 | 2.61115 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 2.59700 | 2.56600 | 1.19369 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.35200 | 1.31600 | 2.66272 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | | | Foreign Exchange Future | 8.08390 | 8.08350 | 0.00495 | 8.00280 | 8.0028 | 98 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 7.00 | C | Foreign Exchange Future | 1.08417 | 1.08379 | 0.03505 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 7.00 | P | Foreign Exchange Future | 0.00027 | 0.00029 | 7.40741 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 7.05 | C | Foreign Exchange Future | 1.03427 | 1.03389 | 0.03674 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 7.05 | P | Foreign Exchange Future | 0.00037 | 0.00039 | 5.40541 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 6.95 | C | Foreign Exchange Future | 1.13410 | 1.13371 | 0.03439 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2011/12/19 | 6.95 | P | Foreign Exchange Future | 0.00020 | 0.00021 | 5.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | | | Foreign Exchange Future | 8.18940 | 8.19310 | 0.04518 | 0.00000 | 0.0000 | 734 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.75543 | 0.75288 | 0.33756 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.11603 | 0.10978 | 5.38654 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.71995 | 0.71693 | 0.41947 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.13055 | 0.12383 | 5.14745 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.79201 | 0.78993 | 0.26262 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.10261 | 0.09683 | 5.63298 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 8.20 | P | Foreign Exchange Future | 0.41126 | 0.39634 | 3.62788 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | \$ / R MAXI 2012/03/19 | 8.20 | C | Foreign Exchange Future | 0.40066 | 0.38944 | 2.80038 | 0.00000 | 0.0000 | 80 |
| 07/12/2011 | £ / R 2011/12/19 | | | Foreign Exchange Future | 12.62660 | 12.68380 | 0.45301 | 12.70700 | 12.4745 | 12,810 |
| 07/12/2011 | £ / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.98000 | 1.03800 | 5.91837 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.70 | C | Foreign Exchange Future | 0.93100 | 0.98800 | 6.12245 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.70 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 1.03000 | 1.08700 | 5.53398 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 12.20 | C | Foreign Exchange Future | 0.45600 | 0.50700 | 11.18421 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 12.20 | P | Foreign Exchange Future | 0.02900 | 0.02300 | 20.68966 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.30 | C | Foreign Exchange Future | 1.32800 | 1.38500 | 4.29217 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.90 | C | Foreign Exchange Future | 0.73400 | 0.79200 | 7.90191 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.90 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.75 | C | Foreign Exchange Future | 0.88100 | 0.93900 | 6.58343 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 11.75 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 10.50 | C | Foreign Exchange Future | 2.12700 | 2.18400 | 2.67983 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 10.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 10.70 | C | Foreign Exchange Future | 1.92700 | 1.98400 | 2.95797 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2011/12/19 | 10.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | | | Foreign Exchange Future | 12.78020 | 12.84450 | 0.50312 | 12.84000 | 12.8400 | 2,665 |
| 07/12/2011 | £ / R 2012/03/19 | 11.45 | C | Foreign Exchange Future | 1.37600 | 1.44700 | 5.15988 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.45 | P | Foreign Exchange Future | 0.04600 | 0.05300 | 15.21739 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.50 | C | Foreign Exchange Future | 1.33200 | 1.40000 | 5.10511 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.50 | P | Foreign Exchange Future | 0.05200 | 0.05600 | 7.69231 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.40 | C | Foreign Exchange Future | 1.42400 | 1.49400 | 4.91573 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.40 | P | Foreign Exchange Future | 0.04400 | 0.05000 | 13.63636 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.55 | C | Foreign Exchange Future | 1.29000 | 1.35300 | 4.88372 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.55 | P | Foreign Exchange Future | 0.06000 | 0.05900 | 1.66667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.90 | C | Foreign Exchange Future | 1.01100 | 1.06700 | 5.53907 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.90 | P | Foreign Exchange Future | 0.13100 | 0.12300 | 6.10687 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.00 | C | Foreign Exchange Future | 1.80900 | 1.87700 | 3.75898 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.00 | P | Foreign Exchange Future | 0.02900 | 0.03300 | 13.79310 | 0.00000 | 0.0000 | 768 |
| 07/12/2011 | £ / R 2012/03/19 | 11.80 | C | Foreign Exchange Future | 1.08600 | 1.14500 | 5.43278 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | £ / R 2012/03/19 | 11.80 | P | Foreign Exchange Future | 0.10600 | 0.10100 | 4.71698 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 12.30 | C | Foreign Exchange Future | 0.74600 | 0.78600 | 5.36193 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 12.30 | P | Foreign Exchange Future | 0.26600 | 0.24200 | 9.02256 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.35 | C | Foreign Exchange Future | 1.47100 | 1.54200 | 4.82665 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.35 | P | Foreign Exchange Future | 0.04100 | 0.04800 | 17.07317 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 10.90 | C | Foreign Exchange Future | 1.90700 | 1.97400 | 3.51337 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 10.90 | P | Foreign Exchange Future | 0.02700 | 0.03000 | 11.11111 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.70 | C | Foreign Exchange Future | 1.16500 | 1.22600 | 5.23605 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.70 | P | Foreign Exchange Future | 0.08500 | 0.08200 | 3.52941 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.10 | C | Foreign Exchange Future | 1.71200 | 1.78100 | 4.03037 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 11.10 | P | Foreign Exchange Future | 0.03200 | 0.03700 | 15.62500 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 12.00 | C | Foreign Exchange Future | 0.93800 | 0.99100 | 5.65032 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/03/19 | 12.00 | P | Foreign Exchange Future | 0.15800 | 0.14700 | 6.96203 | 0.00000 | 0.0000 | 768 |
| 07/12/2011 | £ / R 2012/06/18 | | | Foreign Exchange Future | 12.92570 | 12.99130 | 0.50752 | 0.00000 | 0.0000 | 2,853 |
| 07/12/2011 | £ / R 2012/06/18 | 11.85 | C | Foreign Exchange Future | 1.32700 | 1.37900 | 3.91861 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/06/18 | 11.85 | P | Foreign Exchange Future | 0.25100 | 0.23800 | 5.17928 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/06/18 | 11.90 | C | Foreign Exchange Future | 1.29400 | 1.34400 | 3.86399 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/06/18 | 11.90 | P | Foreign Exchange Future | 0.26800 | 0.25300 | 5.59701 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/06/18 | 11.80 | C | Foreign Exchange Future | 1.36200 | 1.41400 | 3.81791 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | £ / R 2012/06/18 | 11.80 | P | Foreign Exchange Future | 0.23600 | 0.22300 | 5.50847 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | | | Foreign Exchange Future | 0.10390 | 0.10400 | 0.09625 | 0.00000 | 0.0000 | 5,998 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.08 | C | Foreign Exchange Future | 0.02390 | 0.02400 | 0.41841 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.09 | C | Foreign Exchange Future | 0.01390 | 0.01401 | 0.79137 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.09 | P | Foreign Exchange Future | 0.00000 | 0.00001 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.07 | C | Foreign Exchange Future | 0.03390 | 0.03400 | 0.29499 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2011/12/19 | 0.07 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | | | Foreign Exchange Future | 0.10550 | 0.10560 | 0.09479 | 0.10380 | 0.1038 | 440 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.09 | C | Foreign Exchange Future | 0.01588 | 0.01594 | 0.37783 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.09 | P | Foreign Exchange Future | 0.00038 | 0.00034 | 10.52632 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.10 | C | Foreign Exchange Future | 0.00809 | 0.00803 | 0.74166 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.10 | P | Foreign Exchange Future | 0.00259 | 0.00243 | 6.17761 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.08 | C | Foreign Exchange Future | 0.02555 | 0.02566 | 0.43053 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | ¥ / R 2012/03/19 | 0.08 | P | Foreign Exchange Future | 0.00005 | 0.00006 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | | | Foreign Exchange Future | 10.81590 | 10.81030 | 0.05178 | 0.00000 | 0.0000 | 20,951 |
| 07/12/2011 | € / R 2011/12/19 | 9.80 | C | Foreign Exchange Future | 1.01700 | 1.01100 | 0.58997 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.85 | C | Foreign Exchange Future | 0.96700 | 0.96200 | 0.51706 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.85 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.75 | C | Foreign Exchange Future | 1.06700 | 1.06100 | 0.56232 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.00 | C | Foreign Exchange Future | 0.81800 | 0.81300 | 0.61125 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.00 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.55 | C | Foreign Exchange Future | 1.26600 | 1.26100 | 0.39494 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.55 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | € / R 2011/12/19 | 9.30 | C | Foreign Exchange Future | 1.51600 | 1.51000 | 0.39578 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.40 | C | Foreign Exchange Future | 1.41600 | 1.41000 | 0.42373 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.75 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.75 | P | Foreign Exchange Future | 0.93700 | 0.94200 | 0.53362 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.95 | C | Foreign Exchange Future | 0.86800 | 0.86200 | 0.69124 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.79000 | 0.79400 | 0.50633 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.50 | C | Foreign Exchange Future | 1.31600 | 1.31100 | 0.37994 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.50 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 8,220 |
| 07/12/2011 | € / R 2011/12/19 | 11.00 | C | Foreign Exchange Future | 0.06600 | 0.05500 | 16.66667 | 0.00000 | 0.0000 | 8,220 |
| 07/12/2011 | € / R 2011/12/19 | 11.00 | P | Foreign Exchange Future | 0.25000 | 0.24500 | 2.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.25 | C | Foreign Exchange Future | 0.57200 | 0.56700 | 0.87413 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.25 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.00500 | 0.00300 | 40.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.83900 | 0.84300 | 0.47676 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.35 | C | Foreign Exchange Future | 0.47800 | 0.47200 | 1.25523 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.35 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.05 | C | Foreign Exchange Future | 0.76800 | 0.76300 | 0.65104 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.05 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.60 | C | Foreign Exchange Future | 1.21600 | 1.21100 | 0.41118 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 9.60 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.20 | C | Foreign Exchange Future | 0.02900 | 0.02300 | 20.68966 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.20 | P | Foreign Exchange Future | 0.41300 | 0.41300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.15 | C | Foreign Exchange Future | 0.67000 | 0.66400 | 0.89552 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.15 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.10 | C | Foreign Exchange Future | 0.71900 | 0.71400 | 0.69541 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 2,740 |
| 07/12/2011 | € / R 2011/12/19 | 10.30 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.30 | C | Foreign Exchange Future | 0.52500 | 0.51900 | 1.14286 | 0.00000 | 0.0000 | 2,740 |
| 07/12/2011 | € / R 2011/12/19 | 10.95 | C | Foreign Exchange Future | 0.08000 | 0.06800 | 15.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.95 | P | Foreign Exchange Future | 0.21400 | 0.20800 | 2.80374 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.90 | P | Foreign Exchange Future | 1.08600 | 1.09100 | 0.46041 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.90 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.40 | P | Foreign Exchange Future | 0.59600 | 0.59900 | 0.50336 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 11.40 | C | Foreign Exchange Future | 0.01200 | 0.00900 | 25.00000 | 0.00000 | 0.0000 | 11,400 |
| 07/12/2011 | € / R 2011/12/19 | 10.50 | C | Foreign Exchange Future | 0.34500 | 0.33800 | 2.02899 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2011/12/19 | 10.50 | P | Foreign Exchange Future | 0.02900 | 0.02800 | 3.44828 | 0.00000 | 0.0000 | 5,700 |
| 07/12/2011 | € / R 2012/03/19 | 10.10 | C | Foreign Exchange Future | 10.96430 | 10.96200 | 0.02098 | 10.96700 | 10.9670 | 18,240 |
| 07/12/2011 | € / R 2012/03/19 | 10.10 | P | Foreign Exchange Future | 0.96900 | 0.96800 | 0.10320 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.15 | C | Foreign Exchange Future | 0.10500 | 0.10600 | 0.95238 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.15 | C | Foreign Exchange Future | 0.92900 | 0.92800 | 0.10764 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.15 | P | Foreign Exchange Future | 0.11500 | 0.11600 | 0.86957 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | € / R 2012/03/19 | 10.05 | C | Foreign Exchange Future | 1.01000 | 1.00800 | 0.19802 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.05 | P | Foreign Exchange Future | 0.09600 | 0.09600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.05 | C | Foreign Exchange Future | 1.93000 | 1.92800 | 0.10363 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.05 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.25 | C | Foreign Exchange Future | 0.85100 | 0.85100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.25 | P | Foreign Exchange Future | 0.13700 | 0.13900 | 1.45985 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.80 | C | Foreign Exchange Future | 1.22200 | 1.22100 | 0.08183 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.80 | P | Foreign Exchange Future | 0.05800 | 0.05900 | 1.72414 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.00 | C | Foreign Exchange Future | 1.97800 | 1.97600 | 0.10111 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.00 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.90 | C | Foreign Exchange Future | 1.13600 | 1.13400 | 0.17606 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.90 | P | Foreign Exchange Future | 0.07200 | 0.07200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.60 | C | Foreign Exchange Future | 0.61600 | 0.61600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.60 | P | Foreign Exchange Future | 0.25200 | 0.25400 | 0.79365 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.75 | C | Foreign Exchange Future | 0.53200 | 0.53300 | 0.18797 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.75 | P | Foreign Exchange Future | 0.31800 | 0.32100 | 0.94340 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.30 | C | Foreign Exchange Future | 0.81300 | 0.81400 | 0.12300 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.30 | P | Foreign Exchange Future | 0.14900 | 0.15200 | 2.01342 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.10 | C | Foreign Exchange Future | 0.37600 | 0.37600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.10 | P | Foreign Exchange Future | 0.51200 | 0.51400 | 0.39063 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.50 | C | Foreign Exchange Future | 0.25400 | 0.25300 | 0.39370 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.50 | P | Foreign Exchange Future | 0.79000 | 0.79100 | 0.12658 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.90 | C | Foreign Exchange Future | 0.45700 | 0.45900 | 0.43764 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.90 | P | Foreign Exchange Future | 0.39300 | 0.39700 | 1.01781 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.75 | C | Foreign Exchange Future | 0.20100 | 0.19900 | 0.99502 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.75 | P | Foreign Exchange Future | 0.98700 | 0.98700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.95 | C | Foreign Exchange Future | 0.43600 | 0.43600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 10.95 | P | Foreign Exchange Future | 0.42200 | 0.42400 | 0.47393 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.55 | C | Foreign Exchange Future | 1.45200 | 1.45100 | 0.06887 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 9.55 | P | Foreign Exchange Future | 0.03800 | 0.03900 | 2.63158 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.30 | C | Foreign Exchange Future | 0.30900 | 0.30800 | 0.32362 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/03/19 | 11.30 | P | Foreign Exchange Future | 0.64500 | 0.64600 | 0.15504 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | | | Foreign Exchange Future | 11.10360 | 11.10130 | 0.02071 | 0.00000 | 0.0000 | 13,949 |
| 07/12/2011 | € / R 2012/06/18 | 10.40 | C | Foreign Exchange Future | 0.98800 | 0.98800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | 10.40 | P | Foreign Exchange Future | 0.28400 | 0.28700 | 1.05634 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | 10.45 | C | Foreign Exchange Future | 0.95600 | 0.95600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | 10.45 | P | Foreign Exchange Future | 0.30200 | 0.30500 | 0.99338 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | 10.35 | C | Foreign Exchange Future | 1.02100 | 1.02000 | 0.09794 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/06/18 | 10.35 | P | Foreign Exchange Future | 0.26700 | 0.26900 | 0.74906 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/09/17 | | | Foreign Exchange Future | 11.23580 | 11.23440 | 0.01246 | 0.00000 | 0.0000 | 200 |
| 07/12/2011 | € / R 2012/09/17 | 10.73 | C | Foreign Exchange Future | 1.01900 | 1.01700 | 0.19627 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/09/17 | 10.73 | P | Foreign Exchange Future | 0.50900 | 0.50800 | 0.19646 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/09/17 | 10.78 | C | Foreign Exchange Future | 0.99000 | 0.98800 | 0.20202 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/09/17 | 10.78 | P | Foreign Exchange Future | 0.53000 | 0.52900 | 0.18868 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | € / R 2012/09/17 | 10.68 | C | Foreign Exchange Future | 1.04800 | 1.04600 | 0.19084 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | € / R 2012/09/17 | 10.68 | P | Foreign Exchange Future | 0.48800 | 0.48700 | 0.20492 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | | | Foreign Exchange Future | 8.25160 | 8.27590 | 0.29449 | 8.21850 | 8.2185 | 9,642 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.65 | C | Foreign Exchange Future | 1.60200 | 1.62600 | 1.49813 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.70 | C | Foreign Exchange Future | 1.55200 | 1.57600 | 1.54639 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.60 | C | Foreign Exchange Future | 1.65200 | 1.67600 | 1.45278 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 7.50 | C | Foreign Exchange Future | 0.75300 | 0.77800 | 3.32005 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 7.50 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.95200 | 0.97600 | 2.52101 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | | | Foreign Exchange Future | 8.27520 | 8.30350 | 0.34199 | 0.00000 | 0.0000 | 36,768 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 1.06500 | 1.09000 | 2.34742 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.04000 | 0.03700 | 7.50000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 1.01900 | 1.04400 | 2.45339 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.04400 | 0.04100 | 6.81818 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 1.11000 | 1.13600 | 2.34234 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.03500 | 0.03300 | 5.71429 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.93000 | 0.95400 | 2.58065 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.05500 | 0.05100 | 7.27273 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 6.95 | C | Foreign Exchange Future | 1.34400 | 1.37100 | 2.00893 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 6.95 | P | Foreign Exchange Future | 0.01900 | 0.01800 | 5.26316 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.75 | C | Foreign Exchange Future | 0.64900 | 0.66900 | 3.08166 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.75 | P | Foreign Exchange Future | 0.12400 | 0.11600 | 6.45161 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.88700 | 0.91000 | 2.59301 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.06200 | 0.05700 | 8.06452 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 1.29700 | 1.32300 | 2.00463 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.02200 | 0.02000 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 6.20 | C | Foreign Exchange Future | 2.07900 | 2.10700 | 1.34680 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 6.20 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.90 | C | Foreign Exchange Future | 0.54400 | 0.56200 | 3.30882 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/03/19 | 7.90 | P | Foreign Exchange Future | 0.16900 | 0.15900 | 5.91716 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | | | Foreign Exchange Future | 8.31170 | 8.33950 | 0.33447 | 0.00000 | 0.0000 | 6,113 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.65 | C | Foreign Exchange Future | 0.84700 | 0.86700 | 2.36128 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.65 | P | Foreign Exchange Future | 0.18500 | 0.17800 | 3.78378 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.70 | C | Foreign Exchange Future | 0.81200 | 0.83200 | 2.46305 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.70 | P | Foreign Exchange Future | 0.20000 | 0.19300 | 3.50000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.60 | C | Foreign Exchange Future | 0.88300 | 0.90300 | 2.26501 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/06/18 | 7.60 | P | Foreign Exchange Future | 0.17100 | 0.16400 | 4.09357 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/09/17 | | | Foreign Exchange Future | 8.34610 | 8.37460 | 0.34148 | 0.00000 | 0.0000 | 2,098 |
| 07/12/2011 | AUS / R 2012/09/17 | 8.24 | C | Foreign Exchange Future | 0.62700 | 0.64000 | 2.07337 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/09/17 | 8.24 | P | Foreign Exchange Future | 0.51700 | 0.50200 | 2.90135 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/09/17 | 8.29 | C | Foreign Exchange Future | 0.60400 | 0.61700 | 2.15232 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AUS / R 2012/09/17 | 8.29 | P | Foreign Exchange Future | 0.54400 | 0.52900 | 2.75735 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | AU\$ / R 2012/09/17 | 8.19 | C | Foreign Exchange Future | 0.65100 | 0.66400 | 1.99693 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2012/09/17 | 8.19 | P | Foreign Exchange Future | 0.49100 | 0.47600 | 3.05499 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | | | Foreign Exchange Future | 9.36340 | 9.37900 | 0.16661 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 2.44100 | 2.45700 | 0.65547 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.37800 | 0.37800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 2.40000 | 2.41600 | 0.66667 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.38700 | 0.38700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 2.48100 | 2.49800 | 0.68521 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.36800 | 0.36900 | 0.27174 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | | | Foreign Exchange Future | 7.97640 | 7.99030 | 0.17426 | 0.00000 | 0.0000 | 10 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.25 | C | Foreign Exchange Future | 0.72700 | 0.74100 | 1.92572 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.67700 | 0.69100 | 2.06795 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.20 | C | Foreign Exchange Future | 0.77700 | 0.79100 | 1.80180 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.20 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.65 | C | Foreign Exchange Future | 0.33300 | 0.34800 | 4.50450 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.65 | P | Foreign Exchange Future | 0.00700 | 0.00800 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.80 | C | Foreign Exchange Future | 1.17600 | 1.19000 | 1.19048 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.80 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.60 | C | Foreign Exchange Future | 0.38100 | 0.39500 | 3.67454 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.60 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.85 | C | Foreign Exchange Future | 1.12600 | 1.14000 | 1.24334 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.85 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.57700 | 0.59200 | 2.59965 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00200 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.90 | C | Foreign Exchange Future | 1.07600 | 1.09000 | 1.30112 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 6.90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.45 | C | Foreign Exchange Future | 0.52800 | 0.54200 | 2.65152 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2011/12/19 | 7.45 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | | | Foreign Exchange Future | 8.06330 | 8.08160 | 0.22695 | 8.08600 | 8.0860 | 30 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.59500 | 0.60800 | 2.18487 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.08200 | 0.07600 | 7.31707 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.55700 | 0.56900 | 2.15440 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.09400 | 0.08700 | 7.44681 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.63400 | 0.64800 | 2.20820 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CAD/ R 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.07100 | 0.06600 | 7.04225 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CF CANDO CAAK 2011/12/19 | | | Can-Do Future | 0.16790 | 0.17600 | 4.82430 | 0.00000 | 0.0000 | 12,659 |
| 07/12/2011 | CF CANDO CAAL 2011/12/19 | | | Can-Do Future | 0.10920 | 0.10820 | 0.91575 | 0.00000 | 0.0000 | 18,519 |
| 07/12/2011 | CF CANDO CAAM 2011/12/19 | | | Can-Do Future | 0.11200 | 0.10560 | 5.71429 | 0.00000 | 0.0000 | 12,423 |
| 07/12/2011 | CF CANDO CAAN 2012/03/30 | | | Can-Do Future | 0.37730 | 0.37590 | 0.37106 | 0.00000 | 0.0000 | 100,000 |
| 07/12/2011 | CF CANDO CAAO 2012/03/30 | | | Can-Do Future | 0.11320 | 0.11130 | 1.67845 | 0.00000 | 0.0000 | 100,000 |
| 07/12/2011 | CF CANDO CAAP 2011/12/19 | | | Can-Do Future | 0.13880 | 0.12860 | 7.34870 | 0.00000 | 0.0000 | 12,346 |
| 07/12/2011 | CF CANDO CAAR 2011/12/19 | | | Can-Do Future | 0.14100 | 0.14230 | 0.92199 | 0.00000 | 0.0000 | 18,750 |
| 07/12/2011 | CF CANDO CAAS 2012/01/31 | | | Can-Do Future | 0.10190 | 0.10410 | 2.15898 | 0.00000 | 0.0000 | 12,500 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | CF CANDO CAAT 2012/02/29 | | | Can-Do Future | 0.08860 | 0.09040 | 2.03160 | 0.00000 | 0.0000 | 12,500 |
| 07/12/2011 | CF CANDO CAAU 2012/01/31 | | | Can-Do Future | 0.06380 | 0.06200 | 2.82132 | 0.00000 | 0.0000 | 19,481 |
| 07/12/2011 | CF CANDO CAAV 2012/02/29 | | | Can-Do Future | 0.08890 | 0.08730 | 1.79978 | 0.00000 | 0.0000 | 12,987 |
| 07/12/2011 | CHF / R 2011/12/19 | | | Foreign Exchange Future | 8.72280 | 8.73460 | 0.13528 | 0.00000 | 0.0000 | 250 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.30 | C | Foreign Exchange Future | 0.43500 | 0.44600 | 2.52874 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.30 | P | Foreign Exchange Future | 0.01200 | 0.01100 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.35 | C | Foreign Exchange Future | 0.39000 | 0.40000 | 2.56410 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.35 | P | Foreign Exchange Future | 0.01700 | 0.01500 | 11.76471 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.25 | C | Foreign Exchange Future | 0.48100 | 0.49200 | 2.28690 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.25 | P | Foreign Exchange Future | 0.00800 | 0.00700 | 12.50000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.50 | C | Foreign Exchange Future | 0.26900 | 0.27500 | 2.23048 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.50 | P | Foreign Exchange Future | 0.04600 | 0.04000 | 13.04348 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.15 | C | Foreign Exchange Future | 0.57800 | 0.59000 | 2.07612 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.15 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.90 | C | Foreign Exchange Future | 0.82500 | 0.83700 | 1.45455 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.90 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.55 | C | Foreign Exchange Future | 0.23400 | 0.23800 | 1.70940 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.55 | P | Foreign Exchange Future | 0.06100 | 0.05300 | 13.11475 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.90 | C | Foreign Exchange Future | 0.07400 | 0.07000 | 5.40541 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.90 | P | Foreign Exchange Future | 0.25100 | 0.23500 | 6.37450 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.40 | C | Foreign Exchange Future | 0.01100 | 0.00900 | 18.18182 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.40 | P | Foreign Exchange Future | 0.68800 | 0.67400 | 2.03488 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.15 | C | Foreign Exchange Future | 0.03200 | 0.02600 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.15 | P | Foreign Exchange Future | 0.45900 | 0.44100 | 3.92157 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.45 | C | Foreign Exchange Future | 0.30700 | 0.31500 | 2.60586 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.45 | P | Foreign Exchange Future | 0.03400 | 0.03000 | 11.76471 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.00 | C | Foreign Exchange Future | 0.72600 | 0.73700 | 1.51515 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.00 | P | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.75 | C | Foreign Exchange Future | 0.97400 | 0.98500 | 1.12936 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.75 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.80 | C | Foreign Exchange Future | 0.10400 | 0.10100 | 2.88462 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.80 | P | Foreign Exchange Future | 0.18100 | 0.16600 | 8.28729 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.65 | C | Foreign Exchange Future | 1.07300 | 1.08500 | 1.11836 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 7.65 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.70 | C | Foreign Exchange Future | 0.14400 | 0.14300 | 0.69444 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.70 | P | Foreign Exchange Future | 0.12100 | 0.10800 | 10.74380 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.95 | C | Foreign Exchange Future | 0.06300 | 0.05800 | 7.93651 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.95 | P | Foreign Exchange Future | 0.29000 | 0.27300 | 5.86207 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.60 | C | Foreign Exchange Future | 0.20100 | 0.20300 | 0.99502 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 8.60 | P | Foreign Exchange Future | 0.07800 | 0.06800 | 12.82051 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.45 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.45 | P | Foreign Exchange Future | 0.73600 | 0.72200 | 1.90217 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.20 | C | Foreign Exchange Future | 0.02600 | 0.02100 | 19.23077 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2011/12/19 | 9.20 | P | Foreign Exchange Future | 0.50300 | 0.48600 | 3.37972 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | | | Foreign Exchange Future | 8.85420 | 8.86700 | 0.14456 | 0.00000 | 0.0000 | 25 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | CHF / R 2012/03/19 | 8.60 | C | Foreign Exchange Future | 0.52900 | 0.53700 | 1.51229 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | 8.60 | P | Foreign Exchange Future | 0.27500 | 0.27000 | 1.81818 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | 8.65 | C | Foreign Exchange Future | 0.50400 | 0.51100 | 1.38889 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | 8.65 | P | Foreign Exchange Future | 0.30000 | 0.29400 | 2.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | 8.55 | C | Foreign Exchange Future | 0.55500 | 0.56300 | 1.44144 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | CHF / R 2012/03/19 | 8.55 | P | Foreign Exchange Future | 0.25100 | 0.24600 | 1.99203 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | | | Foreign Exchange Future | 6.28800 | 6.28170 | 0.10019 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.26 | C | Foreign Exchange Future | 0.09400 | 0.09000 | 4.25532 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.26 | P | Foreign Exchange Future | 0.07100 | 0.07300 | 2.81690 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.27 | C | Foreign Exchange Future | 0.08900 | 0.08500 | 4.49438 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.27 | P | Foreign Exchange Future | 0.07600 | 0.07800 | 2.63158 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.25 | C | Foreign Exchange Future | 0.09900 | 0.09500 | 4.04040 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2011/12/19 | 6.25 | P | Foreign Exchange Future | 0.06600 | 0.06800 | 3.03030 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | | | Foreign Exchange Future | 6.34000 | 6.33660 | 0.05363 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.28 | C | Foreign Exchange Future | 0.24200 | 0.23600 | 2.47934 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.28 | P | Foreign Exchange Future | 0.18600 | 0.18300 | 1.61290 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.29 | C | Foreign Exchange Future | 0.23700 | 0.23100 | 2.53165 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.29 | P | Foreign Exchange Future | 0.19100 | 0.18800 | 1.57068 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.27 | C | Foreign Exchange Future | 0.24800 | 0.24100 | 2.82258 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/03/19 | 6.27 | P | Foreign Exchange Future | 0.18200 | 0.17800 | 2.19780 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | | | Foreign Exchange Future | 6.38140 | 6.37840 | 0.04701 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.30 | C | Foreign Exchange Future | 0.37600 | 0.37000 | 1.59574 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.30 | P | Foreign Exchange Future | 0.29500 | 0.29200 | 1.01695 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.35 | C | Foreign Exchange Future | 0.35100 | 0.34500 | 1.70940 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.35 | P | Foreign Exchange Future | 0.32000 | 0.31700 | 0.93750 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.25 | C | Foreign Exchange Future | 0.40200 | 0.39500 | 1.74129 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | NZ\$ / R 2012/06/18 | 6.25 | P | Foreign Exchange Future | 0.27100 | 0.26700 | 1.47601 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | | | Foreign Exchange Future | 1.08920 | 1.09370 | 0.41315 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.09 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.09 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.10 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.10 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.08 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2011/12/19 | 1.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | | | Foreign Exchange Future | 1.10280 | 1.10710 | 0.38992 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | PULA / R 2012/03/19 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | RAIN 2011/12/19 | | | Foreign Exchange Future | 16,065.07000 | 16,069.31000 | 0.02639 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | | | Foreign Exchange Future | 1.26990 | 1.26990 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | 1.10 | C | Foreign Exchange Future | 0.16990 | 0.17000 | 0.05886 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00010 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 07/12/2011 | YUAN/R 2011/12/19 | 1.15 | C | Foreign Exchange Future | 0.12030 | 0.12040 | 0.08313 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | 1.15 | P | Foreign Exchange Future | 0.00040 | 0.00050 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | 1.05 | C | Foreign Exchange Future | 0.21990 | 0.21990 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2011/12/19 | 1.05 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | | | Foreign Exchange Future | 1.28590 | 1.28660 | 0.05444 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.20 | C | Foreign Exchange Future | 0.11060 | 0.11050 | 0.09042 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.20 | P | Foreign Exchange Future | 0.02470 | 0.02390 | 3.23887 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.25 | C | Foreign Exchange Future | 0.08060 | 0.07950 | 1.36476 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.25 | P | Foreign Exchange Future | 0.04470 | 0.04290 | 4.02685 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.15 | C | Foreign Exchange Future | 0.14810 | 0.14820 | 0.06752 | 0.00000 | 0.0000 | 0 |
| 07/12/2011 | YUAN/R 2012/03/19 | 1.15 | P | Foreign Exchange Future | 0.01220 | 0.01160 | 4.91803 | 0.00000 | 0.0000 | 0 |

Future Open Interest

745,837

Option Open Interest

366,783

Total

1,112,620