



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 08/02/2011

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | \$ / R 2011/03/14 | | | Foreign Exchange Future | 7.28110 | 7.24610 | 0.48070 | 7.29400 | 7.2514 | 223,934 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.00 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 25.00000 | 0.00000 | 0.0000 | 29,607 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.00 | P | Foreign Exchange Future | 0.72700 | 0.76000 | 4.53920 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.05 | C | Foreign Exchange Future | 0.00600 | 0.00500 | 16.66667 | 0.00000 | 0.0000 | 340 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.05 | P | Foreign Exchange Future | 0.77500 | 0.80900 | 4.38710 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.95 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.95 | P | Foreign Exchange Future | 0.67800 | 0.71100 | 4.86726 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.50 | P | Foreign Exchange Future | 1.22000 | 1.25500 | 2.86885 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.50 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 30,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 10.50 | P | Foreign Exchange Future | 3.21900 | 3.25400 | 1.08729 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 10.50 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 30,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.30 | P | Foreign Exchange Future | 0.13700 | 0.15400 | 12.40876 | 0.00000 | 0.0000 | 2,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.30 | C | Foreign Exchange Future | 0.11800 | 0.10000 | 15.25424 | 0.00000 | 0.0000 | 29,607 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.40 | P | Foreign Exchange Future | 1.12100 | 1.15500 | 3.03301 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 8.40 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 3,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.50 | P | Foreign Exchange Future | 0.27500 | 0.30000 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.50 | C | Foreign Exchange Future | 0.05600 | 0.04600 | 17.85714 | 0.00000 | 0.0000 | 12,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.55 | P | Foreign Exchange Future | 0.31500 | 0.34100 | 8.25397 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.55 | C | Foreign Exchange Future | 0.04600 | 0.03700 | 19.56522 | 0.00000 | 0.0000 | 871 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.60 | P | Foreign Exchange Future | 0.35700 | 0.38400 | 7.56303 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.60 | C | Foreign Exchange Future | 0.03800 | 0.03000 | 21.05263 | 0.00000 | 0.0000 | 3,071 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.25 | P | Foreign Exchange Future | 0.11400 | 0.12400 | 8.77193 | 0.00000 | 0.0000 | 3,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.25 | C | Foreign Exchange Future | 0.14500 | 0.12000 | 17.24138 | 0.00000 | 0.0000 | 9,600 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.10 | P | Foreign Exchange Future | 0.06200 | 0.06700 | 8.06452 | 0.00000 | 0.0000 | 3,000 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.10 | C | Foreign Exchange Future | 0.24300 | 0.21300 | 12.34568 | 0.00000 | 0.0000 | 3,280 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.40 | P | Foreign Exchange Future | 0.20100 | 0.22200 | 10.44776 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.40 | C | Foreign Exchange Future | 0.08200 | 0.06800 | 17.07317 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.15 | P | Foreign Exchange Future | 0.07600 | 0.08300 | 9.21053 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.15 | C | Foreign Exchange Future | 0.20700 | 0.17900 | 13.52657 | 0.00000 | 0.0000 | 600 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.35 | P | Foreign Exchange Future | 0.16800 | 0.18700 | 11.30952 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.35 | C | Foreign Exchange Future | 0.09900 | 0.08300 | 16.16162 | 0.00000 | 0.0000 | 150 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.20 | C | Foreign Exchange Future | 0.17500 | 0.14800 | 15.42857 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.20 | P | Foreign Exchange Future | 0.09400 | 0.10200 | 8.51064 | 0.00000 | 0.0000 | 2,571 |
| 08/02/2011 | \$ / R 2011/03/14 | 6.85 | P | Foreign Exchange Future | 0.01900 | 0.02000 | 5.26316 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | \$ / R 2011/03/14 | 6.85 | C | Foreign Exchange Future | 0.45000 | 0.41600 | 7.55556 | 0.00000 | 0.0000 | 8,500 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.00 | P | Foreign Exchange Future | 0.03900 | 0.04200 | 7.69231 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/03/14 | 7.00 | C | Foreign Exchange Future | 0.32000 | 0.28800 | 10.00000 | 0.00000 | 0.0000 | 1,600 |
| 08/02/2011 | \$ / R 2011/06/13 | | | Foreign Exchange Future | 7.37980 | 7.34360 | 0.49053 | 7.36950 | 7.3500 | 51,156 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.45 | C | Foreign Exchange Future | 0.22500 | 0.20900 | 7.11111 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.45 | P | Foreign Exchange Future | 0.29500 | 0.31500 | 6.77966 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.50 | C | Foreign Exchange Future | 0.20800 | 0.19300 | 7.21154 | 0.00000 | 0.0000 | 800 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.50 | P | Foreign Exchange Future | 0.32800 | 0.34900 | 6.40244 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.40 | C | Foreign Exchange Future | 0.24400 | 0.22700 | 6.96721 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.40 | P | Foreign Exchange Future | 0.26400 | 0.28300 | 7.19697 | 0.00000 | 0.0000 | 1,000 |
| 08/02/2011 | \$ / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.71700 | 0.68600 | 4.32357 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.03700 | 0.04200 | 13.51351 | 0.00000 | 0.0000 | 300 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.20 | P | Foreign Exchange Future | 0.16700 | 0.18100 | 8.38323 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.20 | C | Foreign Exchange Future | 0.34700 | 0.32500 | 6.34006 | 0.00000 | 0.0000 | 300 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.11300 | 0.12400 | 9.73451 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.44300 | 0.41800 | 5.64334 | 0.00000 | 0.0000 | 500 |
| 08/02/2011 | \$ / R 2011/06/13 | 8.00 | P | Foreign Exchange Future | 0.71600 | 0.74600 | 4.18994 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 8.00 | C | Foreign Exchange Future | 0.09600 | 0.09000 | 6.25000 | 0.00000 | 0.0000 | 500 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.80 | P | Foreign Exchange Future | 0.55000 | 0.57700 | 4.90909 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.80 | C | Foreign Exchange Future | 0.13000 | 0.12100 | 6.92308 | 0.00000 | 0.0000 | 1,000 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.25 | P | Foreign Exchange Future | 0.18800 | 0.20300 | 7.97872 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/06/13 | 7.25 | C | Foreign Exchange Future | 0.31800 | 0.29700 | 6.60377 | 0.00000 | 0.0000 | 500 |
| 08/02/2011 | \$ / R 2011/09/19 | | | Foreign Exchange Future | 7.48790 | 7.45070 | 0.49680 | 0.00000 | 0.0000 | 12,050 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.05 | C | Foreign Exchange Future | 0.18500 | 0.17900 | 3.24324 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.05 | P | Foreign Exchange Future | 0.74700 | 0.77800 | 4.14993 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.10 | C | Foreign Exchange Future | 0.17500 | 0.17000 | 2.85714 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.10 | P | Foreign Exchange Future | 0.78700 | 0.81900 | 4.06607 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.00 | C | Foreign Exchange Future | 0.19500 | 0.18800 | 3.58974 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 8.00 | P | Foreign Exchange Future | 0.70700 | 0.73700 | 4.24328 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 7.80 | P | Foreign Exchange Future | 0.55400 | 0.58200 | 5.05415 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 7.80 | C | Foreign Exchange Future | 0.24200 | 0.23300 | 3.71901 | 0.00000 | 0.0000 | 2,800 |
| 08/02/2011 | \$ / R 2011/09/19 | 7.40 | C | Foreign Exchange Future | 0.38800 | 0.36900 | 4.89691 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/09/19 | 7.40 | P | Foreign Exchange Future | 0.30000 | 0.31800 | 6.00000 | 0.00000 | 0.0000 | 2,800 |
| 08/02/2011 | \$ / R 2011/12/19 | | | Foreign Exchange Future | 7.59130 | 7.55410 | 0.49003 | 0.00000 | 0.0000 | 190 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.35 | C | Foreign Exchange Future | 0.53900 | 0.52100 | 3.33952 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.35 | P | Foreign Exchange Future | 0.29800 | 0.31700 | 6.37584 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.40 | C | Foreign Exchange Future | 0.51300 | 0.49500 | 3.50877 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.40 | P | Foreign Exchange Future | 0.32200 | 0.34100 | 5.90062 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.30 | C | Foreign Exchange Future | 0.56700 | 0.54800 | 3.35097 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2011/12/19 | 7.30 | P | Foreign Exchange Future | 0.27600 | 0.29400 | 6.52174 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 9.57070 | 9.53720 | 0.35003 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 1.71500 | 1.66400 | 2.97376 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.34400 | 1.32700 | 1.26488 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 1.69700 | 1.64600 | 3.00530 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.37600 | 1.35900 | 1.23547 | 0.00000 | 0.0000 | 0 |

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|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 1.73300 | 1.68200 | 2.94287 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.31200 | 1.29500 | 1.29573 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | | | Foreign Exchange Future | 7.28110 | 7.24610 | 0.48070 | 0.00000 | 0.0000 | 125 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 7.00 | C | Foreign Exchange Future | 0.32011 | 0.28847 | 9.88410 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 7.00 | P | Foreign Exchange Future | 0.03901 | 0.04237 | 8.61318 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 7.05 | C | Foreign Exchange Future | 0.28032 | 0.24963 | 10.94820 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 7.05 | P | Foreign Exchange Future | 0.04922 | 0.05353 | 8.75660 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 6.95 | C | Foreign Exchange Future | 0.36174 | 0.32934 | 8.95671 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/03/14 | 6.95 | P | Foreign Exchange Future | 0.03064 | 0.03324 | 8.48564 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | | | Foreign Exchange Future | 7.37980 | 7.34360 | 0.49053 | 0.00000 | 0.0000 | 20 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.44333 | 0.41821 | 5.66621 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.11353 | 0.12461 | 9.75953 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.40962 | 0.38554 | 5.87862 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.12982 | 0.14194 | 9.33600 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.00 | C | Foreign Exchange Future | 0.47852 | 0.45239 | 5.46059 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | \$ / R MAXI 2011/06/13 | 7.00 | P | Foreign Exchange Future | 0.09872 | 0.10879 | 10.20057 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | | | Foreign Exchange Future | 11.71980 | 11.61600 | 0.88568 | 11.70400 | 11.6890 | 31,162 |
| 08/02/2011 | £ / R 2011/03/14 | 11.80 | C | Foreign Exchange Future | 0.16800 | 0.12700 | 24.40476 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.80 | P | Foreign Exchange Future | 0.24800 | 0.31100 | 25.40323 | 0.00000 | 0.0000 | 2,000 |
| 08/02/2011 | £ / R 2011/03/14 | 11.85 | C | Foreign Exchange Future | 0.15000 | 0.11300 | 24.66667 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.85 | P | Foreign Exchange Future | 0.28000 | 0.34700 | 23.92857 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.75 | C | Foreign Exchange Future | 0.18800 | 0.14300 | 23.93617 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.75 | P | Foreign Exchange Future | 0.21800 | 0.27700 | 27.06422 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.45 | P | Foreign Exchange Future | 0.09700 | 0.12600 | 29.89691 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 11.45 | C | Foreign Exchange Future | 0.36700 | 0.29200 | 20.43597 | 0.00000 | 0.0000 | 870 |
| 08/02/2011 | £ / R 2011/03/14 | 12.55 | P | Foreign Exchange Future | 0.85600 | 0.95300 | 11.33178 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 12.55 | C | Foreign Exchange Future | 0.02600 | 0.01900 | 26.92308 | 0.00000 | 0.0000 | 870 |
| 08/02/2011 | £ / R 2011/03/14 | 12.00 | P | Foreign Exchange Future | 0.38500 | 0.46100 | 19.74026 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/03/14 | 12.00 | C | Foreign Exchange Future | 0.10500 | 0.07700 | 26.66667 | 0.00000 | 0.0000 | 150 |
| 08/02/2011 | £ / R 2011/06/13 | | | Foreign Exchange Future | 11.86380 | 11.75830 | 0.88926 | 11.78350 | 11.7770 | 2,513 |
| 08/02/2011 | £ / R 2011/06/13 | 11.85 | C | Foreign Exchange Future | 0.40300 | 0.35500 | 11.91067 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.85 | P | Foreign Exchange Future | 0.38900 | 0.44700 | 14.91003 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.90 | C | Foreign Exchange Future | 0.38200 | 0.33600 | 12.04188 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.90 | P | Foreign Exchange Future | 0.41800 | 0.47800 | 14.35407 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.80 | C | Foreign Exchange Future | 0.42700 | 0.37400 | 12.41218 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.80 | P | Foreign Exchange Future | 0.36300 | 0.41600 | 14.60055 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 10.75 | C | Foreign Exchange Future | 1.17000 | 1.07100 | 8.46154 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 10.75 | P | Foreign Exchange Future | 0.05600 | 0.06300 | 12.50000 | 0.00000 | 0.0000 | 10 |
| 08/02/2011 | £ / R 2011/06/13 | 11.45 | P | Foreign Exchange Future | 0.21500 | 0.24900 | 15.81395 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.45 | C | Foreign Exchange Future | 0.62900 | 0.55700 | 11.44674 | 0.00000 | 0.0000 | 10 |
| 08/02/2011 | £ / R 2011/06/13 | 11.55 | C | Foreign Exchange Future | 0.56600 | 0.49900 | 11.83746 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.55 | P | Foreign Exchange Future | 0.25200 | 0.29100 | 15.47619 | 0.00000 | 0.0000 | 100 |
| 08/02/2011 | £ / R 2011/06/13 | 11.95 | C | Foreign Exchange Future | 0.36200 | 0.31800 | 12.15470 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/06/13 | 11.95 | P | Foreign Exchange Future | 0.44800 | 0.51000 | 13.83929 | 0.00000 | 0.0000 | 100 |
| 08/02/2011 | £ / R 2011/09/19 | | | Foreign Exchange Future | 12.01460 | 11.90760 | 0.89058 | 0.00000 | 0.0000 | 2,457 |

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|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | £ / R 2011/09/19 | 11.50 | C | Foreign Exchange Future | 0.82300 | 0.75300 | 8.50547 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.50 | P | Foreign Exchange Future | 0.30800 | 0.34500 | 12.01299 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.55 | C | Foreign Exchange Future | 0.79200 | 0.72400 | 8.58586 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.55 | P | Foreign Exchange Future | 0.32700 | 0.36600 | 11.92661 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.45 | C | Foreign Exchange Future | 0.85400 | 0.78200 | 8.43091 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.45 | P | Foreign Exchange Future | 0.28900 | 0.32400 | 12.11073 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.65 | C | Foreign Exchange Future | 0.73400 | 0.66900 | 8.85559 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 11.65 | P | Foreign Exchange Future | 0.36900 | 0.41100 | 11.38211 | 0.00000 | 0.0000 | 100 |
| 08/02/2011 | £ / R 2011/09/19 | 12.10 | C | Foreign Exchange Future | 0.51300 | 0.46800 | 8.77193 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/09/19 | 12.10 | P | Foreign Exchange Future | 0.59800 | 0.66000 | 10.36789 | 0.00000 | 0.0000 | 200 |
| 08/02/2011 | £ / R 2011/12/19 | | | Foreign Exchange Future | 12.15470 | 12.04860 | 0.87291 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.65 | C | Foreign Exchange Future | 0.91600 | 0.85000 | 7.20524 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.65 | P | Foreign Exchange Future | 0.41100 | 0.45100 | 9.73236 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.70 | C | Foreign Exchange Future | 0.88700 | 0.82300 | 7.21533 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.70 | P | Foreign Exchange Future | 0.43200 | 0.47400 | 9.72222 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.60 | C | Foreign Exchange Future | 0.94500 | 0.87700 | 7.19577 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | £ / R 2011/12/19 | 11.60 | P | Foreign Exchange Future | 0.39000 | 0.42800 | 9.74359 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | | | Foreign Exchange Future | 0.08840 | 0.08820 | 0.22624 | 0.00000 | 0.0000 | 428 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.09 | C | Foreign Exchange Future | 0.00266 | 0.00251 | 5.63910 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.09 | P | Foreign Exchange Future | 0.00126 | 0.00131 | 3.96825 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.10 | C | Foreign Exchange Future | 0.00021 | 0.00018 | 14.28571 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.10 | P | Foreign Exchange Future | 0.00881 | 0.00898 | 1.92963 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.08 | C | Foreign Exchange Future | 0.01141 | 0.01121 | 1.75285 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/03/14 | 0.08 | P | Foreign Exchange Future | 0.00001 | 0.00001 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | | | Foreign Exchange Future | 0.08970 | 0.08950 | 0.22297 | 0.00000 | 0.0000 | 573 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.09 | C | Foreign Exchange Future | 0.00624 | 0.00610 | 2.24359 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.09 | P | Foreign Exchange Future | 0.00154 | 0.00160 | 3.89610 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.10 | C | Foreign Exchange Future | 0.00206 | 0.00200 | 2.91262 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.10 | P | Foreign Exchange Future | 0.00736 | 0.00750 | 1.90217 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.08 | C | Foreign Exchange Future | 0.01483 | 0.01463 | 1.34862 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | ¥ / R 2011/06/13 | 0.08 | P | Foreign Exchange Future | 0.00013 | 0.00013 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | | | Foreign Exchange Future | 9.83440 | 9.86890 | 0.35081 | 9.93000 | 9.8900 | 17,245 |
| 08/02/2011 | € / R 2011/03/14 | 9.80 | C | Foreign Exchange Future | 0.18000 | 0.19500 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.80 | P | Foreign Exchange Future | 0.14600 | 0.12600 | 13.69863 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.85 | C | Foreign Exchange Future | 0.15300 | 0.16600 | 8.49673 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.85 | P | Foreign Exchange Future | 0.16900 | 0.14700 | 13.01775 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.75 | C | Foreign Exchange Future | 0.20900 | 0.22600 | 8.13397 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.75 | P | Foreign Exchange Future | 0.12500 | 0.10700 | 14.40000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.50 | P | Foreign Exchange Future | 0.05300 | 0.04400 | 16.98113 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 9.50 | C | Foreign Exchange Future | 0.38700 | 0.41300 | 6.71835 | 0.00000 | 0.0000 | 10,429 |
| 08/02/2011 | € / R 2011/03/14 | 10.40 | P | Foreign Exchange Future | 0.59500 | 0.56200 | 5.54622 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 10.40 | C | Foreign Exchange Future | 0.02900 | 0.03100 | 6.89655 | 0.00000 | 0.0000 | 14,937 |
| 08/02/2011 | € / R 2011/03/14 | 10.50 | P | Foreign Exchange Future | 0.68700 | 0.65400 | 4.80349 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 10.50 | C | Foreign Exchange Future | 0.02100 | 0.02300 | 9.52381 | 0.00000 | 0.0000 | 4,508 |
| 08/02/2011 | € / R 2011/03/14 | 10.10 | P | Foreign Exchange Future | 0.33900 | 0.31100 | 8.25959 | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | € / R 2011/03/14 | 10.10 | C | Foreign Exchange Future | 0.07300 | 0.08000 | 9.58904 | 0.00000 | 0.0000 | 100 |
| 08/02/2011 | € / R 2011/03/14 | 9.60 | C | Foreign Exchange Future | 0.31000 | 0.33300 | 7.41935 | 0.00000 | 0.0000 | 500 |
| 08/02/2011 | € / R 2011/03/14 | 9.60 | P | Foreign Exchange Future | 0.07600 | 0.06400 | 15.78947 | 0.00000 | 0.0000 | 3,000 |
| 08/02/2011 | € / R 2011/03/14 | 10.00 | P | Foreign Exchange Future | 0.26500 | 0.23900 | 9.81132 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/03/14 | 10.00 | C | Foreign Exchange Future | 0.09900 | 0.10800 | 9.09091 | 0.00000 | 0.0000 | 500 |
| 08/02/2011 | € / R 2011/06/13 | | | Foreign Exchange Future | 9.95640 | 9.98950 | 0.33245 | 0.00000 | 0.0000 | 8,073 |
| 08/02/2011 | € / R 2011/06/13 | 9.80 | C | Foreign Exchange Future | 0.39700 | 0.41400 | 4.28212 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/06/13 | 9.80 | P | Foreign Exchange Future | 0.24100 | 0.22500 | 6.63900 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/06/13 | 9.85 | C | Foreign Exchange Future | 0.36900 | 0.38600 | 4.60705 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/06/13 | 9.85 | P | Foreign Exchange Future | 0.26300 | 0.24700 | 6.08365 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/06/13 | 9.75 | C | Foreign Exchange Future | 0.42600 | 0.44400 | 4.22535 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/06/13 | 9.75 | P | Foreign Exchange Future | 0.22000 | 0.20500 | 6.81818 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | | | Foreign Exchange Future | 10.08580 | 10.11760 | 0.31529 | 10.21250 | 10.2125 | 2,460 |
| 08/02/2011 | € / R 2011/09/19 | 9.65 | C | Foreign Exchange Future | 0.67200 | 0.69000 | 2.67857 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | 9.65 | P | Foreign Exchange Future | 0.23600 | 0.22200 | 5.93220 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | 9.70 | C | Foreign Exchange Future | 0.64100 | 0.65800 | 2.65211 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | 9.70 | P | Foreign Exchange Future | 0.25500 | 0.24000 | 5.88235 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | 9.60 | C | Foreign Exchange Future | 0.70400 | 0.72200 | 2.55682 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/09/19 | 9.60 | P | Foreign Exchange Future | 0.21800 | 0.20400 | 6.42202 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | | | Foreign Exchange Future | 10.20750 | 10.23880 | 0.30664 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.80 | C | Foreign Exchange Future | 0.73100 | 0.74700 | 2.18878 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.80 | P | Foreign Exchange Future | 0.32400 | 0.30800 | 4.93827 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.85 | C | Foreign Exchange Future | 0.70200 | 0.71800 | 2.27920 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.85 | P | Foreign Exchange Future | 0.34500 | 0.32900 | 4.63768 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.75 | C | Foreign Exchange Future | 0.76100 | 0.77700 | 2.10250 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | € / R 2011/12/19 | 9.75 | P | Foreign Exchange Future | 0.30400 | 0.28800 | 5.26316 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | | | Foreign Exchange Future | 7.34920 | 7.31950 | 0.40413 | 7.35500 | 7.3260 | 7,848 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.70 | C | Foreign Exchange Future | 0.65400 | 0.62500 | 4.43425 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.70 | P | Foreign Exchange Future | 0.00500 | 0.00600 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.75 | C | Foreign Exchange Future | 0.60500 | 0.57600 | 4.79339 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.75 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.65 | C | Foreign Exchange Future | 0.70300 | 0.67400 | 4.12518 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/03/14 | 6.65 | P | Foreign Exchange Future | 0.00400 | 0.00500 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | | | Foreign Exchange Future | 7.36380 | 7.33330 | 0.41419 | 0.00000 | 0.0000 | 6,407 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.65 | C | Foreign Exchange Future | 0.74700 | 0.71900 | 3.74833 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.65 | P | Foreign Exchange Future | 0.03300 | 0.03600 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.70 | C | Foreign Exchange Future | 0.70000 | 0.67400 | 3.71429 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.70 | P | Foreign Exchange Future | 0.03600 | 0.04100 | 13.88889 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.60 | C | Foreign Exchange Future | 0.79300 | 0.76500 | 3.53090 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/06/13 | 6.60 | P | Foreign Exchange Future | 0.02900 | 0.03200 | 10.34483 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/09/19 | | | Foreign Exchange Future | 7.37770 | 7.34680 | 0.41883 | 0.00000 | 0.0000 | 5,842 |
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.65 | C | Foreign Exchange Future | 0.79100 | 0.76500 | 3.28698 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.65 | P | Foreign Exchange Future | 0.06300 | 0.06800 | 7.93651 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.70 | C | Foreign Exchange Future | 0.74700 | 0.72100 | 3.48059 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.70 | P | Foreign Exchange Future | 0.06900 | 0.07400 | 7.24638 | 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 |
|------------|---------------------|-----------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.60 | C | Foreign Exchange Future | 0.83600 | 0.80900 | 3.22967 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2011/09/19 | 6.60 | P | Foreign Exchange Future | 0.05800 | 0.06200 | 6.89655 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | | | Foreign Exchange Future | 8.19580 | 8.16510 | 0.37458 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 1.31500 | 1.28900 | 1.97719 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.41900 | 0.42400 | 1.19332 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 1.28600 | 1.26000 | 2.02177 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.44000 | 0.44500 | 1.13636 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 1.34500 | 1.31800 | 2.00743 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.39900 | 0.40300 | 1.00251 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | | | Foreign Exchange Future | 7.36150 | 7.30370 | 0.78517 | 0.00000 | 0.0000 | 1,791 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.05 | C | Foreign Exchange Future | 0.33200 | 0.27900 | 15.96386 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.05 | P | Foreign Exchange Future | 0.02100 | 0.02500 | 19.04762 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.10 | C | Foreign Exchange Future | 0.28800 | 0.23700 | 17.70833 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.10 | P | Foreign Exchange Future | 0.02700 | 0.03300 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.00 | C | Foreign Exchange Future | 0.37700 | 0.32300 | 14.32361 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/03/14 | 7.00 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | | | Foreign Exchange Future | 7.44510 | 7.38620 | 0.79112 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.90 | C | Foreign Exchange Future | 0.58300 | 0.53100 | 8.91938 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.90 | P | Foreign Exchange Future | 0.03800 | 0.04500 | 18.42105 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.95 | C | Foreign Exchange Future | 0.54000 | 0.49000 | 9.25926 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.95 | P | Foreign Exchange Future | 0.04500 | 0.05400 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.85 | C | Foreign Exchange Future | 0.62700 | 0.57400 | 8.45295 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CAD/ R 2011/06/13 | 6.85 | P | Foreign Exchange Future | 0.03200 | 0.03800 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | | | Foreign Exchange Future | 7.59710 | 7.57020 | 0.35408 | 0.00000 | 0.0000 | 200 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.25 | C | Foreign Exchange Future | 0.38000 | 0.35500 | 6.57895 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.25 | P | Foreign Exchange Future | 0.03300 | 0.03500 | 6.06061 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.30 | C | Foreign Exchange Future | 0.33800 | 0.31400 | 7.10059 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.30 | P | Foreign Exchange Future | 0.04100 | 0.04400 | 7.31707 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.20 | C | Foreign Exchange Future | 0.42300 | 0.39800 | 5.91017 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/03/14 | 7.20 | P | Foreign Exchange Future | 0.02600 | 0.02800 | 7.69231 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | | | Foreign Exchange Future | 7.70730 | 7.67910 | 0.36589 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.10 | C | Foreign Exchange Future | 0.66400 | 0.64000 | 3.61446 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.10 | P | Foreign Exchange Future | 0.05700 | 0.06100 | 7.01754 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.15 | C | Foreign Exchange Future | 0.62300 | 0.60000 | 3.69181 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.15 | P | Foreign Exchange Future | 0.06600 | 0.07100 | 7.57576 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.05 | C | Foreign Exchange Future | 0.70500 | 0.68100 | 3.40426 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | CHF / R 2011/06/13 | 7.05 | P | Foreign Exchange Future | 0.04800 | 0.05200 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | | | Foreign Exchange Future | 14,351.95000 | 14,335.77000 | 0.11274 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,600.00 | C | Foreign Exchange Future | 752.00000 | 735.80000 | 2.15426 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,600.00 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,600.01 | C | Foreign Exchange Future | 751.90000 | 735.80000 | 2.14124 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,600.01 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,599.99 | C | Foreign Exchange Future | 752.00000 | 735.80000 | 2.15426 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/03/14 | 13,599.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | | | Foreign Exchange Future | 14,547.36000 | 14,529.21000 | 0.12476 | 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 |
|------------|-------------------|-----------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/02/2011 | RAIN 2011/06/13 | 13,500.00 | C | Foreign Exchange Future | 1,047.40000 | 1,029.20000 | 1.73764 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | 13,500.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | 13,500.01 | C | Foreign Exchange Future | 1,047.40000 | 1,029.20000 | 1.73764 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | 13,500.01 | P | Foreign Exchange Future | 0.10000 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | 13,499.99 | C | Foreign Exchange Future | 1,047.40000 | 1,029.20000 | 1.73764 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | RAIN 2011/06/13 | 13,499.99 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | | | Foreign Exchange Future | 1.10900 | 1.10500 | 0.36069 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.05 | C | Foreign Exchange Future | 0.06130 | 0.05700 | 7.01468 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.05 | P | Foreign Exchange Future | 0.00230 | 0.00200 | 13.04348 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.10 | C | Foreign Exchange Future | 0.02530 | 0.02140 | 15.41502 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.10 | P | Foreign Exchange Future | 0.01630 | 0.01640 | 0.61350 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.00 | C | Foreign Exchange Future | 0.10950 | 0.10540 | 3.74429 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/03/14 | 1.00 | P | Foreign Exchange Future | 0.00050 | 0.00040 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | | | Foreign Exchange Future | 1.12640 | 1.12220 | 0.37287 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.05 | C | Foreign Exchange Future | 0.08560 | 0.08200 | 4.20561 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.05 | P | Foreign Exchange Future | 0.00920 | 0.00980 | 6.52174 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.10 | C | Foreign Exchange Future | 0.05140 | 0.04860 | 5.44747 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.10 | P | Foreign Exchange Future | 0.02500 | 0.02640 | 5.60000 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.00 | C | Foreign Exchange Future | 0.12880 | 0.12470 | 3.18323 | 0.00000 | 0.0000 | 0 |
| 08/02/2011 | YUAN/R 2011/06/13 | 1.00 | P | Foreign Exchange Future | 0.00240 | 0.00250 | 4.16667 | 0.00000 | 0.0000 | 0 |

Future Open Interest

374,474

Option Open Interest

221,681

Total

596,155