



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 07/10/2011

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
07/10/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.07440	7.94760	1.57040	8.09050	7.9500	307,032
07/10/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.81000	0.69400	14.32099	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.08600	0.09600	11.62791	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.77300	0.65900	14.74774	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.09900	0.11100	12.12121	0.00000	0.0000	1,000
07/10/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.84800	0.73100	13.79717	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	3,780
07/10/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.33900	1.21200	9.48469	0.00000	0.0000	6,425
07/10/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.35700	0.40500	13.44538	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.43100	0.35300	18.09745	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.10600	0.98000	11.39241	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	800
07/10/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.88700	0.76800	13.41601	0.00000	0.0000	5,560
07/10/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.92700	1.80000	6.59056	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	5,000
07/10/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.12800	0.14600	14.06250	0.00000	0.0000	12,000
07/10/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.70200	0.59400	15.38462	0.00000	0.0000	11,280
07/10/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.62900	1.50200	7.79619	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.67900	1.55100	7.62359	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.82800	1.70000	7.00219	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.41100	0.33500	18.49148	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.38700	0.43700	12.91990	0.00000	0.0000	10,750
07/10/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.12600	1.99900	5.97366	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.73700	0.62600	15.06106	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.11300	0.12800	13.27434	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.38700	1.25900	9.22855	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	16,340
07/10/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.29100	1.16400	9.83734	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
07/10/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.47500	0.39200	17.47368	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.30100	0.34400	14.28571	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.57700	0.48200	16.46447	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.20300	0.23400	15.27094	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.24400	1.11700	10.20900	0.00000	0.0000	560
07/10/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.77800	1.65000	7.19910	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.72800	1.60000	7.40741	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.07600	1.94900	6.11753	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.52400	0.43400	17.17557	0.00000	0.0000	1,000
07/10/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.25000	0.28600	14.40000	0.00000	0.0000	5,128
07/10/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.63600	0.53400	16.03774	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.16200	0.18600	14.81481	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.48300	1.35600	8.56372	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	5,000
07/10/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.22600	2.09900	5.70530	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.49900	0.41200	17.43487	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.27500	0.31400	14.18182	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.93000	0.80700	13.22581	0.00000	0.0000	12,400
07/10/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.53100	1.40400	8.29523	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	560
07/10/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.30700	0.24700	19.54397	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.58300	0.64900	11.32075	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.35500	0.28700	19.15493	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.48100	0.53900	12.05821	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.97700	1.84900	6.47446	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.97300	0.84700	12.94964	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.19800	1.07100	10.60100	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.01700	0.89100	12.38938	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	1,000
07/10/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.43500	1.30700	8.91986	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.87700	1.75000	6.76612	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.32300	0.26000	19.50464	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.54900	0.61200	11.47541	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
07/10/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.58000	1.45300	8.03797	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.15200	1.02500	11.02431	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.60500	0.50700	16.19835	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.18100	0.20900	15.46961	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.29300	0.23500	19.79522	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.61900	0.68700	10.98546	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.33800	0.27300	19.23077	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.51400	0.57500	11.86770	0.00000	0.0000	100
07/10/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.55000	0.45700	16.90909	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.22600	0.25900	14.60177	0.00000	0.0000	760
07/10/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.06100	0.93500	11.87559	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.39200	0.31800	18.87755	0.00000	0.0000	11,340
07/10/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.41800	0.47000	12.44019	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.02700	1.89900	6.31475	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.45300	0.37200	17.88079	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.32900	0.37400	13.67781	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.66900	0.56300	15.84454	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.14500	0.16500	13.79310	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.37300	0.30200	19.03485	0.00000	0.0000	100
07/10/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.44900	0.50400	12.24944	0.00000	0.0000	400
07/10/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.21300	0.16900	20.65728	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.88900	0.97100	9.22385	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.92900	1.01300	9.04198	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.20300	0.16100	20.68966	0.00000	0.0000	10,750
07/10/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.03500	0.02500	28.57143	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.91100	3.02700	3.98488	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.83700	3.95900	3.17957	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.80900	0.88700	9.64153	0.00000	0.0000	0
07/10/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.23300	0.18500	20.60086	0.00000	0.0000	400
07/10/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.16750	8.03900	1.57331	8.17200	8.0550	44,841
07/10/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.23000	1.11400	9.43089	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.09900	0.11100	12.12121	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.18900	1.07400	9.67199	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.10800	0.12100	12.03704	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.27100	1.15400	9.20535	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.09000	0.10100	12.22222	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.25900	1.14200	9.29309	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.09200	0.10300	11.95652	0.00000	0.0000	1,000
07/10/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.13900	1.02500	10.00878	0.00000	0.0000	30,100
07/10/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.12200	0.13600	11.47541	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
07/10/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.06200	0.95100	10.45198	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.14500	0.16200	11.72414	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.42800	1.30800	8.40336	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.06100	0.06900	13.11475	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.10000	0.98800	10.18182	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.13300	0.14900	12.03008	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.47200	1.35100	8.22011	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.86200	0.76900	10.78886	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.24500	0.28000	14.28571	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.66200	0.58700	11.32931	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.44500	0.49800	11.91011	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.95500	0.85500	10.47120	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.18800	0.21600	14.89362	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.53100	0.46700	12.05273	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.66400	0.72800	9.63855	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.51600	1.39400	8.04749	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	10,000
07/10/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.51500	0.45200	12.23301	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.69800	0.76300	9.31232	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.38500	1.26600	8.59206	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.06800	0.07700	13.23529	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.64200	0.56900	11.37072	0.00000	0.0000	5,000
07/10/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.47500	0.53000	11.57895	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.17800	1.06400	9.67742	0.00000	0.0000	10,000
07/10/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.11100	0.12500	12.61261	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.56100	1.43800	7.87956	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.92300	0.82500	10.61755	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.20600	0.23600	14.56311	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.56600	0.49900	11.83746	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.59900	0.66000	10.18364	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.70600	0.62700	11.18980	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.38900	0.43800	12.59640	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.21800	1.10300	9.44171	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.10100	0.11400	12.87129	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.60600	1.48300	7.65878	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.03900	0.04400	12.82051	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.72900	0.64800	11.11111	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.36200	0.40900	12.98343	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.62200	0.55100	11.41479	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.50500	0.56200	11.28713	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.68300	0.60700	11.12738	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.41600	0.46800	12.50000	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.58500	0.51600	11.79487	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
07/10/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.56800	0.62700	10.38732	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.98800	0.88600	10.32389	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.17100	0.19700	15.20468	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.02400	0.91800	10.35156	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.15700	0.17900	14.01274	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.34300	1.22400	8.86076	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.07600	0.08500	11.84211	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.77900	0.69200	11.16816	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.31200	0.35300	13.14103	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.60300	0.53300	11.60862	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.53600	0.59400	10.82090	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.89200	0.79700	10.65022	0.00000	0.0000	5,000
07/10/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.22500	0.25800	14.66667	0.00000	0.0000	2,420
07/10/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.79300	1.66700	7.02733	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.03300	1.90600	6.24693	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.83400	0.74200	11.03118	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.26700	0.30300	13.48315	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.54900	0.48300	12.02186	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.63200	0.69400	9.81013	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.98500	1.85800	6.39798	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.30000	1.18300	9.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08300	0.09400	13.25301	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.75300	0.66900	11.15538	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.33600	0.38000	13.09524	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.49900	0.43800	12.22445	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.73200	0.79900	9.15301	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.74500	1.61900	7.22063	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.80600	0.71600	11.16625	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.28900	0.32700	13.14879	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.65200	1.52800	7.50605	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.03500	0.03900	11.42857	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.69800	1.57300	7.36160	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.03100	0.03400	9.67742	0.00000	0.0000	2,420
07/10/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.84000	1.71400	6.84783	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.08200	1.95400	6.14793	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.48300	0.42400	12.21532	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.76600	0.83500	9.00783	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.46900	0.41100	12.36674	0.00000	0.0000	0
07/10/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.80200	0.87200	8.72818	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
07/10/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.39100	0.34200	12.53197	0.00000	0.0000	3
07/10/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.02400	1.10300	7.71484	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.25330	8.12480	1.55695	8.15830	8.1459	22,403
07/10/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.20600	1.10100	8.70647	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.20300	0.22600	11.33005	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.17100	1.06700	8.88130	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.21800	0.24200	11.00917	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.24100	1.13500	8.54150	0.00000	0.0000	0
07/10/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.18800	0.21000	11.70213	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.33800	8.20970	1.53874	0.00000	0.0000	979
07/10/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.37300	1.27300	7.28332	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.23500	0.26300	11.91489	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.33900	1.24000	7.39358	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.25100	0.28000	11.55378	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.40700	1.30500	7.24947	0.00000	0.0000	16,000
07/10/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.21900	0.24500	11.87215	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.26900	0.29900	11.15242	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.30700	1.20900	7.49809	0.00000	0.0000	37,000
07/10/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.37100	1.44900	5.68928	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.60900	0.55900	8.21018	0.00000	0.0000	360
07/10/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.99400	0.91800	7.64588	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.55600	0.60800	9.35252	0.00000	0.0000	360
07/10/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.74300	0.68300	8.07537	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.00500	1.07300	6.76617	0.00000	0.0000	2,000
07/10/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.44800	1.52800	5.52486	0.00000	0.0000	0
07/10/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.58600	0.53800	8.19113	0.00000	0.0000	2,000
07/10/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.43570	8.30730	1.52210	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.23300	1.15400	6.40714	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.49700	0.54700	10.06036	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.21100	1.13300	6.44096	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.52500	0.57600	9.71429	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.25600	1.17600	6.36943	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.47000	0.51900	10.42553	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.67400	0.72700	7.86350	0.00000	0.0000	540
07/10/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.11000	1.03400	6.84685	0.00000	0.0000	300
07/10/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.41300	1.48900	5.37863	0.00000	0.0000	0
07/10/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.74900	0.69600	7.07610	0.00000	0.0000	540
07/10/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.54640	8.41810	1.50122	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.28800	1.21700	5.51242	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.69200	0.74900	8.23699	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.27000	1.20000	5.51181	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.72400	0.78200	8.01105	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.30700	1.23500	5.50880	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.66100	0.71700	8.47201	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.45000	1.52200	4.96552	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
07/10/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.89600	0.84000	6.25000	0.00000	0.0000	180
07/10/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.23500	1.16000	6.07287	0.00000	0.0000	0
07/10/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.78900	0.84200	6.71736	0.00000	0.0000	180
07/10/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.50540	9.38020	1.31715	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.20800	2.13400	3.35145	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.20300	1.25400	4.23940	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.19200	2.11400	3.55839	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.23700	1.28400	3.79951	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.22400	2.15500	3.10252	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.16900	1.22500	4.79042	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.87900	0.92800	5.57452	0.00000	0.0000	0
07/10/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.38400	2.30800	3.18792	0.00000	0.0000	200
07/10/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.32070	10.19550	1.21310	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.74100	2.66300	2.84568	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.62000	1.66800	2.96296	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.72400	2.64400	2.93686	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65300	1.69900	2.78282	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.75900	2.68000	2.86336	0.00000	0.0000	0
07/10/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58800	1.63500	2.95970	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.07440	7.94760	1.57040	8.08360	7.9688	589
07/10/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.10621	0.97953	11.45171	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.03181	0.03193	0.37724	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.06117	0.93476	11.91232	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.03677	0.03716	1.06065	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.15181	1.02491	11.01744	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.02741	0.02731	0.36483	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.16750	8.03900	1.57331	0.00000	0.0000	12
07/10/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.86247	0.76868	10.87458	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.24497	0.27968	14.16908	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.83361	0.74178	11.01594	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.26611	0.30278	13.78002	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.89230	0.79656	10.72958	0.00000	0.0000	0
07/10/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.22480	0.25756	14.57295	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19			Foreign Exchange Future	12.41150	12.40830	0.02578	12.40700	12.4070	15,872
07/10/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.94800	0.92500	2.42616	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.18700	0.16700	10.69519	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.91500	0.89100	2.62295	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.20400	0.18300	10.29412	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.98300	0.96000	2.33978	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.17200	0.15200	11.62791	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.63600	0.60700	4.55975	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.42500	0.39900	6.11765	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.20800	1.19000	1.49007	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.09700	0.08200	15.46392	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.79100	0.76500	3.28698	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
07/10/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.28000	0.25700	8.21429	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.88200	0.85700	2.83447	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.22100	0.19900	9.95475	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	1.93900	1.93200	0.36101	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	1.74800	1.73900	0.51487	0.00000	0.0000	0
07/10/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19			Foreign Exchange Future	12.54610	12.54220	0.03109	12.64000	12.6400	6,997
07/10/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.39000	1.34500	3.23741	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.29400	0.25300	13.94558	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.35800	1.31200	3.38733	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.31200	0.27000	13.46154	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.42300	1.37900	3.09206	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.27700	0.23700	14.44043	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.32600	1.27900	3.54449	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.33000	0.28700	13.03030	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.12100	1.06700	4.81713	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.47500	0.42500	10.52632	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.71300	1.68300	1.75131	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.16700	0.14100	15.56886	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.17700	1.12400	4.50297	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.43100	0.38200	11.36891	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.93300	0.87600	6.10932	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.68700	0.63400	7.71470	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.45700	1.41400	2.95127	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.26100	0.22200	14.94253	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.79100	1.76500	1.45170	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.14500	0.12300	15.17241	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.23500	1.18400	4.12955	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.38900	0.34200	12.08226	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.63700	1.60300	2.07697	0.00000	0.0000	0
07/10/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.19100	0.16100	15.70681	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18			Foreign Exchange Future	12.67050	12.66750	0.02368	0.00000	0.0000	2,837
07/10/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.38300	1.36700	1.15691	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.56300	0.55000	2.30906	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.35600	1.34000	1.17994	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.58600	0.57300	2.21843	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.40900	1.39400	1.06458	0.00000	0.0000	0
07/10/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.53900	0.52700	2.22635	0.00000	0.0000	0
07/10/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10540	0.10370	1.61290	0.00000	0.0000	5,292
07/10/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02544	0.02374	6.68239	0.00000	0.0000	0
07/10/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
07/10/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01581	0.01414	10.56293	0.00000	0.0000	0
07/10/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00041	0.00044	7.31707	0.00000	0.0000	0
07/10/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03541	0.03371	4.80090	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
07/10/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10680	0.10510	1.59176	0.00000	0.0000	26
07/10/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01795	0.01639	8.69081	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00115	0.00129	12.17391	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01108	0.00989	10.74007	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00428	0.00479	11.91589	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02698	0.02529	6.26390	0.00000	0.0000	0
07/10/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00018	0.00019	5.55556	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19			Foreign Exchange Future	10.81540	10.71880	0.89317	10.76300	10.7540	27,967
07/10/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.08800	1.00600	7.53676	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.07300	0.08700	19.17808	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.04700	0.96700	7.64088	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.08200	0.09800	19.51220	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.12900	1.04600	7.35164	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.06400	0.07700	20.31250	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.93100	0.85500	8.16327	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.11600	0.13600	17.24138	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.30800	1.21900	6.80428	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.04300	0.05000	16.27907	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.54300	1.45100	5.96241	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.44800	1.35700	6.28453	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.21000	0.18900	10.00000	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	1.14500	1.22000	6.55022	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.96900	0.89100	8.04954	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.10400	0.12200	17.30769	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.23800	0.21300	10.50420	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.02300	1.09400	6.94037	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.35500	1.26400	6.71587	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.04000	0.04500	12.50000	0.00000	0.0000	8,220
07/10/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.39600	0.35600	10.10101	0.00000	0.0000	8,220
07/10/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.58100	0.63700	9.63855	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.75600	0.69000	8.73016	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.19100	0.22100	15.70681	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.22800	0.20500	10.08772	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.06300	1.13600	6.86736	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.69500	0.63300	8.92086	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.23000	0.26400	14.78261	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.89400	0.81900	8.38926	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.12900	0.15000	16.27907	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.26200	1.17300	7.05230	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.04700	0.05400	14.89362	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.33300	0.29900	10.21021	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.71800	0.78000	8.63510	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
07/10/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.82300	0.75200	8.62697	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.15800	0.18300	15.82278	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.85800	0.78500	8.50816	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.14300	0.16600	16.08392	0.00000	0.0000	2,740
07/10/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.21000	0.24200	15.23810	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.72500	0.66100	8.82759	0.00000	0.0000	2,740
07/10/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.41300	0.37200	9.92736	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.54800	0.60300	10.03650	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.27200	1.34800	5.97484	0.00000	0.0000	0
07/10/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.18700	0.16700	10.69519	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19			Foreign Exchange Future	10.94060	10.84260	0.89575	0.00000	0.0000	9,761
07/10/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.10100	1.03000	6.44868	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.26000	0.28700	10.38462	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.06900	0.99900	6.54818	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.27800	0.30600	10.07194	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.13400	1.06200	6.34921	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.24300	0.26900	10.69959	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.94700	1.85700	4.62250	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.05600	0.06400	14.28571	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.00600	0.93900	6.66004	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.31500	0.34600	9.84127	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.31100	1.23200	6.02593	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.17000	0.18900	11.17647	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.99300	1.90200	4.56598	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.23600	1.16200	5.98706	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.19500	0.21900	12.30769	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.81900	0.76400	6.71551	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.47800	0.52100	8.99582	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.75300	0.70000	7.03851	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.56200	0.60700	8.00712	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.97600	0.91000	6.76230	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.33500	0.36700	9.55224	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.61800	0.57200	7.44337	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.77700	0.82900	6.69241	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.49500	0.45600	7.87879	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.05400	1.11300	5.59772	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.69200	0.64200	7.22543	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.65100	0.69900	7.37327	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.43300	0.39900	7.85219	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.24200	1.30600	5.15298	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.67300	0.62400	7.28083	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.68200	0.73100	7.18475	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.51200	1.42700	5.62169	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.12100	0.13400	10.74380	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
07/10/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.55200	0.51000	7.60870	0.00000	0.0000	0
07/10/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.91100	0.96700	6.14709	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18			Foreign Exchange Future	11.05600	10.95820	0.88459	0.00000	0.0000	14,119
07/10/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.11300	1.05300	5.39084	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.45700	0.49500	8.31510	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.08600	1.02900	5.24862	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.48000	0.52100	8.54167	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.14000	1.07900	5.35088	0.00000	0.0000	0
07/10/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.43400	0.47100	8.52535	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17			Foreign Exchange Future	11.16870	11.07200	0.86581	0.00000	0.0000	250
07/10/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.13200	1.07100	5.38869	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.68900	0.72500	5.22496	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.10500	1.04600	5.33937	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.71200	0.75000	5.33708	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.15900	1.09800	5.26316	0.00000	0.0000	0
07/10/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.66600	0.70200	5.40541	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20			Can-Do Future	8.01100	7.88440	1.58033	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	C	Can-Do Future	1.31200	1.18500	9.67988	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.70	P	Can-Do Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	C	Can-Do Future	1.26200	1.13500	10.06339	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.75	P	Can-Do Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	C	Can-Do Future	1.36100	1.23500	9.25790	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	6.65	P	Can-Do Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	P	Can-Do Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.00	C	Can-Do Future	1.01300	0.88600	12.53702	0.00000	0.0000	14,286
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	P	Can-Do Future	0.01400	0.02100	50.00000	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	7.40	C	Can-Do Future	0.62500	0.50500	19.20000	0.00000	0.0000	6,757
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	P	Can-Do Future	0.78700	0.89600	13.85006	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.75	C	Can-Do Future	0.04800	0.03000	37.50000	0.00000	0.0000	11,429
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	P	Can-Do Future	0.56600	0.66500	17.49117	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	8.50	C	Can-Do Future	0.07700	0.04900	36.36364	0.00000	0.0000	11,765
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	P	Can-Do Future	1.01900	1.13400	11.28557	0.00000	0.0000	0
07/10/2011	ANY DAY EXPIRY CAAG \$ 20	9.00	C	Can-Do Future	0.03000	0.01800	40.00000	0.00000	0.0000	11,111
07/10/2011	AUS\$ / R 2011/12/19			Foreign Exchange Future	7.75560	7.76680	0.14441	0.00000	0.0000	10,559
07/10/2011	AUS\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.13300	1.14200	0.79435	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.08700	1.09700	0.91996	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.17900	1.19300	1.18745	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.45900	0.46400	1.08932	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.20300	0.19700	2.95567	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.59000	0.59700	1.18644	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.13400	0.13000	2.98507	0.00000	0.0000	0
07/10/2011	AUS\$ / R 2012/03/19			Foreign Exchange Future	7.77330	7.78250	0.11835	0.00000	0.0000	22,259

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
07/10/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.74500	0.75100	0.80537	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.22200	0.21900	1.35135	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.71200	0.71800	0.84270	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.23900	0.23600	1.25523	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.77900	0.78500	0.77022	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.20600	0.20300	1.45631	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.65000	0.65400	0.61538	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.27700	0.27200	1.80505	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.96000	0.96700	0.72917	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.13700	0.13500	1.45985	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.46700	0.47000	0.64240	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.44400	0.43800	1.35135	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.62100	0.62500	0.64412	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.29800	0.29300	1.67785	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.92200	0.92800	0.65076	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.14900	0.14600	2.01342	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.60400	1.61300	0.56110	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	7.79380	7.80460	0.13857	0.00000	0.0000	6,142
07/10/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.62800	0.63200	0.63694	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.48400	0.47700	1.44628	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.60400	0.60900	0.82781	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.51000	0.50400	1.17647	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.65200	0.65700	0.76687	0.00000	0.0000	0
07/10/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.45800	0.45200	1.31004	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.76130	8.80290	0.47482	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.77700	1.80800	1.74451	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.31600	0.30500	3.48101	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.73900	1.77000	1.78263	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.32800	0.31700	3.35366	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.81500	1.84700	1.76309	0.00000	0.0000	0
07/10/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.30400	0.29400	3.28947	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.71900	7.69580	0.30056	0.00000	0.0000	10
07/10/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.56200	0.53400	4.98221	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.52500	0.49700	5.33333	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.10600	0.10100	4.71698	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.60000	0.57200	4.66667	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.31600	0.29200	7.59494	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.24700	0.24600	0.40486	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.94400	0.91800	2.75424	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.34100	0.31700	7.03812	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.22200	0.22100	0.45045	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
07/10/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.89800	0.87100	3.00668	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.45800	0.43100	5.89520	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.13900	0.13500	2.87770	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.85200	0.82500	3.16901	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.42700	0.40000	6.32319	0.00000	0.0000	0
07/10/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.15800	0.15400	2.53165	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.79830	7.77360	0.31674	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.52600	0.50600	3.80228	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.27800	0.28200	1.43885	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.50000	0.48100	3.80000	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.30200	0.30700	1.65563	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.55300	0.53200	3.79747	0.00000	0.0000	0
07/10/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.25500	0.25800	1.17647	0.00000	0.0000	0
07/10/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.06790	0.06330	6.77467	0.00000	0.0000	12,659
07/10/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.09180	0.08190	10.78431	0.00000	0.0000	18,519
07/10/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.13500	0.14670	8.66667	0.00000	0.0000	12,423
07/10/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.46470	0.41500	10.69507	0.00000	0.0000	100,000
07/10/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.14970	0.18030	20.44088	0.00000	0.0000	100,000
07/10/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.15340	0.16570	8.01825	0.00000	0.0000	12,346
07/10/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.78540	8.69770	0.99825	0.00000	0.0000	50
07/10/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.66800	0.59900	10.32934	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.18300	0.20100	9.83607	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.63700	0.57100	10.36107	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.70000	0.62800	10.28571	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.16500	0.18000	9.09091	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.55500	0.49400	10.99099	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.27000	0.29600	9.62963	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.76800	0.69300	9.76563	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.13300	0.14500	9.02256	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.95700	0.87600	8.46395	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.53000	0.47100	11.13208	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.29500	0.32300	9.49153	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.38300	0.33600	12.27154	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.49800	0.53800	8.03213	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.24400	0.21100	13.52459	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.85900	0.91300	6.28638	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.30500	0.26500	13.11475	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.67000	0.71700	7.01493	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.58100	0.51800	10.84337	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.24600	0.27000	9.75610	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.87800	0.79900	8.99772	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
07/10/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.08700	1.00300	7.72769	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.05200	0.05500	5.76923	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.42000	0.37000	11.90476	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43500	0.47200	8.50575	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.17700	1.09200	7.22175	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.46100	0.40700	11.71367	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.37600	0.40900	8.77660	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.36600	0.32000	12.56831	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.53100	0.57200	7.72128	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.50600	0.44800	11.46245	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.32100	0.35000	9.03427	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.23300	0.20200	13.30472	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.89800	0.95400	6.23608	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.29100	0.25300	13.05842	0.00000	0.0000	0
07/10/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.70600	0.75500	6.94051	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.90820	8.81780	1.01480	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.74800	0.68100	8.95722	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.44000	0.46300	5.22727	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.72600	0.66000	9.09091	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.46800	0.49200	5.12821	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.77100	0.70300	8.81971	0.00000	0.0000	0
07/10/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.41300	0.43500	5.32688	0.00000	0.0000	0
07/10/2011	RAIN 2011/12/19			Foreign Exchange Future	16,060.81000	15,870.79000	1.18313	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.26670	1.24680	1.57101	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.17430	0.15500	11.07286	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00760	0.00820	7.89474	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.13260	0.11440	13.72549	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.01590	0.01760	10.69182	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.21980	0.20010	8.96269	0.00000	0.0000	0
07/10/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00310	0.00330	6.45161	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.28310	1.26290	1.57431	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.13190	0.11640	11.75133	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.04880	0.05350	9.63115	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10560	0.09310	11.83712	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07250	0.08020	10.62069	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16350	0.14630	10.51988	0.00000	0.0000	0
07/10/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.03040	0.03340	9.86842	0.00000	0.0000	0

Future Open Interest	753,944
Option Open Interest	325,504
Total	1,079,448