



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 08/11/2011

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2011/12/19 |        |              | Foreign Exchange Future | 7.96750                 | 7.89130              | 0.95639              | 8.02590      | 7.8900      | 253,476       |
| 08/11/2011 | \$ / R 2011/12/19 | 7.35   | C            | Foreign Exchange Future | 0.65200                 | 0.58300              | 10.58282             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.35   | P            | Foreign Exchange Future | 0.03500                 | 0.04200              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.40   | C            | Foreign Exchange Future | 0.61000                 | 0.54200              | 11.14754             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.40   | P            | Foreign Exchange Future | 0.04300                 | 0.05100              | 18.60465             | 0.00000      | 0.0000      | 1,000         |
| 08/11/2011 | \$ / R 2011/12/19 | 7.30   | C            | Foreign Exchange Future | 0.69500                 | 0.62500              | 10.07194             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.30   | P            | Foreign Exchange Future | 0.02800                 | 0.03400              | 21.42857             | 0.00000      | 0.0000      | 3,780         |
| 08/11/2011 | \$ / R 2011/12/19 | 6.75   | P            | Foreign Exchange Future | 0.00400                 | 0.00400              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.75   | C            | Foreign Exchange Future | 1.22100                 | 1.14500              | 6.22441              | 0.00000      | 0.0000      | 6,425         |
| 08/11/2011 | \$ / R 2011/12/19 | 8.00   | P            | Foreign Exchange Future | 0.27700                 | 0.31400              | 13.35740             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.00   | C            | Foreign Exchange Future | 0.24400                 | 0.20500              | 15.98361             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.00   | P            | Foreign Exchange Future | 0.00900                 | 0.01000              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.00   | C            | Foreign Exchange Future | 0.97600                 | 0.90100              | 7.68443              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.25   | P            | Foreign Exchange Future | 0.02300                 | 0.02800              | 21.73913             | 0.00000      | 0.0000      | 800           |
| 08/11/2011 | \$ / R 2011/12/19 | 7.25   | C            | Foreign Exchange Future | 0.74000                 | 0.66900              | 9.59459              | 0.00000      | 0.0000      | 5,560         |
| 08/11/2011 | \$ / R 2011/12/19 | 6.15   | C            | Foreign Exchange Future | 1.81800                 | 1.74200              | 4.18042              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.15   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 5,000         |
| 08/11/2011 | \$ / R 2011/12/19 | 7.50   | P            | Foreign Exchange Future | 0.06300                 | 0.07400              | 17.46032             | 0.00000      | 0.0000      | 12,000        |
| 08/11/2011 | \$ / R 2011/12/19 | 7.50   | C            | Foreign Exchange Future | 0.53000                 | 0.46500              | 12.26415             | 0.00000      | 0.0000      | 11,280        |
| 08/11/2011 | \$ / R 2011/12/19 | 6.45   | C            | Foreign Exchange Future | 1.51900                 | 1.44300              | 5.00329              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.45   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.40   | C            | Foreign Exchange Future | 1.56900                 | 1.49300              | 4.84385              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.40   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.25   | C            | Foreign Exchange Future | 1.71800                 | 1.64200              | 4.42375              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.25   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.05   | C            | Foreign Exchange Future | 0.22500                 | 0.18900              | 16.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.05   | P            | Foreign Exchange Future | 0.30800                 | 0.34800              | 12.98701             | 0.00000      | 0.0000      | 10,750        |
| 08/11/2011 | \$ / R 2011/12/19 | 5.95   | C            | Foreign Exchange Future | 2.01800                 | 1.94200              | 3.76611              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 5.95   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.45   | C            | Foreign Exchange Future | 0.56900                 | 0.50300              | 11.59930             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.45   | P            | Foreign Exchange Future | 0.05200                 | 0.06200              | 19.23077             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.70   | C            | Foreign Exchange Future | 1.27100                 | 1.19500              | 5.97954              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.70   | P            | Foreign Exchange Future | 0.00400                 | 0.00400              | 0.00000              | 0.00000      | 0.0000      | 16,340        |
| 08/11/2011 | \$ / R 2011/12/19 | 6.80   | C            | Foreign Exchange Future | 1.17200                 | 1.09600              | 6.48464              | 0.00000      | 0.0000      | 200           |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2011/12/19 | 6.80   | P            | Foreign Exchange Future | 0.00500                 | 0.00500              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.90   | C            | Foreign Exchange Future | 0.28600                 | 0.24200              | 15.38462             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.90   | P            | Foreign Exchange Future | 0.21900                 | 0.25100              | 14.61187             | 0.00000      | 0.0000      | 560           |
| 08/11/2011 | \$ / R 2011/12/19 | 7.70   | C            | Foreign Exchange Future | 0.39300                 | 0.33800              | 13.99491             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.70   | P            | Foreign Exchange Future | 0.12600                 | 0.14700              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.85   | C            | Foreign Exchange Future | 1.12300                 | 1.04700              | 6.76759              | 0.00000      | 0.0000      | 560           |
| 08/11/2011 | \$ / R 2011/12/19 | 6.85   | P            | Foreign Exchange Future | 0.00600                 | 0.00600              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.30   | C            | Foreign Exchange Future | 1.66800                 | 1.59200              | 4.55635              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.30   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.35   | C            | Foreign Exchange Future | 1.61800                 | 1.54200              | 4.69716              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.35   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.00   | C            | Foreign Exchange Future | 1.96800                 | 1.89200              | 3.86179              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.00   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.80   | C            | Foreign Exchange Future | 0.33600                 | 0.28700              | 14.58333             | 0.00000      | 0.0000      | 1,000         |
| 08/11/2011 | \$ / R 2011/12/19 | 7.80   | P            | Foreign Exchange Future | 0.16900                 | 0.19600              | 15.97633             | 0.00000      | 0.0000      | 5,128         |
| 08/11/2011 | \$ / R 2011/12/19 | 7.60   | C            | Foreign Exchange Future | 0.45700                 | 0.39800              | 12.91028             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.60   | P            | Foreign Exchange Future | 0.09000                 | 0.10700              | 18.88889             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.60   | C            | Foreign Exchange Future | 1.37000                 | 1.29400              | 5.54745              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.60   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 5,000         |
| 08/11/2011 | \$ / R 2011/12/19 | 5.85   | C            | Foreign Exchange Future | 2.11800                 | 2.04200              | 3.58829              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 5.85   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.85   | C            | Foreign Exchange Future | 0.31000                 | 0.26300              | 15.16129             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.85   | P            | Foreign Exchange Future | 0.19300                 | 0.22200              | 15.02591             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.20   | P            | Foreign Exchange Future | 0.01800                 | 0.02200              | 22.22222             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.20   | C            | Foreign Exchange Future | 0.78500                 | 0.71300              | 9.17197              | 0.00000      | 0.0000      | 12,300        |
| 08/11/2011 | \$ / R 2011/12/19 | 6.55   | C            | Foreign Exchange Future | 1.41900                 | 1.34300              | 5.35588              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.55   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 560           |
| 08/11/2011 | \$ / R 2011/12/19 | 8.35   | C            | Foreign Exchange Future | 0.14200                 | 0.11800              | 16.90141             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.35   | P            | Foreign Exchange Future | 0.52500                 | 0.57700              | 9.90476              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.20   | C            | Foreign Exchange Future | 0.17800                 | 0.14900              | 16.29213             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.20   | P            | Foreign Exchange Future | 0.41100                 | 0.45800              | 11.43552             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.10   | C            | Foreign Exchange Future | 1.86800                 | 1.79200              | 4.06852              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.10   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.15   | C            | Foreign Exchange Future | 0.83100                 | 0.75800              | 8.78460              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.15   | P            | Foreign Exchange Future | 0.01400                 | 0.01700              | 21.42857             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.90   | C            | Foreign Exchange Future | 1.07300                 | 0.99800              | 6.98975              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.90   | P            | Foreign Exchange Future | 0.00600                 | 0.00700              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.10   | C            | Foreign Exchange Future | 0.87900                 | 0.80400              | 8.53242              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.10   | P            | Foreign Exchange Future | 0.01200                 | 0.01300              | 8.33333              | 0.00000      | 0.0000      | 1,000         |
| 08/11/2011 | \$ / R 2011/12/19 | 6.65   | C            | Foreign Exchange Future | 1.32000                 | 1.24400              | 5.75758              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.65   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.20   | C            | Foreign Exchange Future | 1.76800                 | 1.69200              | 4.29864              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.20   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.30   | C            | Foreign Exchange Future | 0.15300                 | 0.12700              | 16.99346             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.30   | P            | Foreign Exchange Future | 0.48600                 | 0.53600              | 10.28807             | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2011/12/19 | 6.50   | C            | Foreign Exchange Future | 1.46900                 | 1.39300              | 5.17359              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.50   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.95   | C            | Foreign Exchange Future | 1.02500                 | 0.94900              | 7.41463              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.95   | P            | Foreign Exchange Future | 0.00800                 | 0.00800              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.65   | C            | Foreign Exchange Future | 0.42400                 | 0.36700              | 13.44340             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.65   | P            | Foreign Exchange Future | 0.10700                 | 0.12600              | 17.75701             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.40   | C            | Foreign Exchange Future | 0.13100                 | 0.10900              | 16.79389             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.40   | P            | Foreign Exchange Future | 0.56400                 | 0.61800              | 9.57447              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.25   | C            | Foreign Exchange Future | 0.16500                 | 0.13700              | 16.96970             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.25   | P            | Foreign Exchange Future | 0.44800                 | 0.49600              | 10.71429             | 0.00000      | 0.0000      | 100           |
| 08/11/2011 | \$ / R 2011/12/19 | 7.75   | C            | Foreign Exchange Future | 0.36300                 | 0.31200              | 14.04959             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.75   | P            | Foreign Exchange Future | 0.14600                 | 0.17100              | 17.12329             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.05   | C            | Foreign Exchange Future | 0.92700                 | 0.85200              | 8.09061              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.05   | P            | Foreign Exchange Future | 0.01000                 | 0.01100              | 10.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.10   | C            | Foreign Exchange Future | 0.20800                 | 0.17400              | 16.34615             | 0.00000      | 0.0000      | 11,340        |
| 08/11/2011 | \$ / R 2011/12/19 | 8.10   | P            | Foreign Exchange Future | 0.34100                 | 0.38300              | 12.31672             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.05   | C            | Foreign Exchange Future | 1.91800                 | 1.84200              | 3.96246              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 6.05   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.95   | C            | Foreign Exchange Future | 0.26400                 | 0.22300              | 15.53030             | 0.00000      | 0.0000      | 12,579        |
| 08/11/2011 | \$ / R 2011/12/19 | 7.95   | P            | Foreign Exchange Future | 0.24700                 | 0.28200              | 14.17004             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.55   | C            | Foreign Exchange Future | 0.49100                 | 0.43000              | 12.42363             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 7.55   | P            | Foreign Exchange Future | 0.07400                 | 0.08900              | 20.27027             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.15   | C            | Foreign Exchange Future | 0.19300                 | 0.16100              | 16.58031             | 0.00000      | 0.0000      | 1,060         |
| 08/11/2011 | \$ / R 2011/12/19 | 8.15   | P            | Foreign Exchange Future | 0.37600                 | 0.42000              | 11.70213             | 0.00000      | 0.0000      | 400           |
| 08/11/2011 | \$ / R 2011/12/19 | 8.75   | C            | Foreign Exchange Future | 0.08100                 | 0.06700              | 17.28395             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.75   | P            | Foreign Exchange Future | 0.86400                 | 0.92600              | 7.17593              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.80   | P            | Foreign Exchange Future | 0.90800                 | 0.97100              | 6.93833              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.80   | C            | Foreign Exchange Future | 0.07500                 | 0.06200              | 17.33333             | 0.00000      | 0.0000      | 10,750        |
| 08/11/2011 | \$ / R 2011/12/19 | 10.95  | C            | Foreign Exchange Future | 0.00400                 | 0.00300              | 25.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 10.95  | P            | Foreign Exchange Future | 2.98700                 | 3.06200              | 2.51088              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 11.90  | P            | Foreign Exchange Future | 3.93400                 | 4.00900              | 1.90646              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 11.90  | C            | Foreign Exchange Future | 0.00100                 | 0.00000              | 100.00000            | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.65   | P            | Foreign Exchange Future | 0.77500                 | 0.83500              | 7.74194              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.65   | C            | Foreign Exchange Future | 0.09200                 | 0.07600              | 17.39130             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.50   | P            | Foreign Exchange Future | 0.64700                 | 0.70300              | 8.65533              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2011/12/19 | 8.50   | C            | Foreign Exchange Future | 0.11400                 | 0.09400              | 17.54386             | 0.00000      | 0.0000      | 12,500        |
| 08/11/2011 | \$ / R 2012/03/19 |        |              | Foreign Exchange Future | 8.06420                 | 7.98630              | 0.96600              | 8.11850      | 8.0000      | 45,881        |
| 08/11/2011 | \$ / R 2012/03/19 | 7.04   | C            | Foreign Exchange Future | 1.09400                 | 1.02000              | 6.76417              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.04   | P            | Foreign Exchange Future | 0.06600                 | 0.07000              | 6.06061              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.09   | C            | Foreign Exchange Future | 1.05200                 | 0.97800              | 7.03422              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.09   | P            | Foreign Exchange Future | 0.07400                 | 0.07800              | 5.40541              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.99   | C            | Foreign Exchange Future | 1.13700                 | 1.06300              | 6.50836              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.99   | P            | Foreign Exchange Future | 0.05900                 | 0.06300              | 6.77966              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.00   | C            | Foreign Exchange Future | 1.12500                 | 1.05100              | 6.57778              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.00   | P            | Foreign Exchange Future | 0.06100                 | 0.06500              | 6.55738              | 0.00000      | 0.0000      | 1,000         |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2012/03/19 | 7.15   | C            | Foreign Exchange Future | 0.99800                 | 0.92500              | 7.31463              | 0.00000      | 0.0000      | 30,100        |
| 08/11/2011 | \$ / R 2012/03/19 | 7.15   | P            | Foreign Exchange Future | 0.08400                 | 0.08900              | 5.95238              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.25   | C            | Foreign Exchange Future | 0.91600                 | 0.84700              | 7.53275              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.25   | P            | Foreign Exchange Future | 0.10200                 | 0.11100              | 8.82353              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.80   | C            | Foreign Exchange Future | 1.30300                 | 1.22800              | 5.75595              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.80   | P            | Foreign Exchange Future | 0.03900                 | 0.04200              | 7.69231              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.20   | C            | Foreign Exchange Future | 0.95700                 | 0.88400              | 7.62800              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.20   | P            | Foreign Exchange Future | 0.09300                 | 0.09800              | 5.37634              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.75   | C            | Foreign Exchange Future | 1.34900                 | 1.27300              | 5.63380              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.75   | P            | Foreign Exchange Future | 0.03500                 | 0.03700              | 5.71429              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.55   | C            | Foreign Exchange Future | 0.70800                 | 0.64500              | 8.89831              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.55   | P            | Foreign Exchange Future | 0.19400                 | 0.20900              | 7.73196              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.95   | C            | Foreign Exchange Future | 0.50200                 | 0.45300              | 9.76096              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.95   | P            | Foreign Exchange Future | 0.38800                 | 0.41700              | 7.47423              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.40   | C            | Foreign Exchange Future | 0.80700                 | 0.74100              | 8.17844              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.40   | P            | Foreign Exchange Future | 0.14300                 | 0.15500              | 8.39161              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.30   | C            | Foreign Exchange Future | 0.37500                 | 0.33500              | 10.66667             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.30   | P            | Foreign Exchange Future | 0.61100                 | 0.64900              | 6.21931              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.70   | C            | Foreign Exchange Future | 1.39500                 | 1.31900              | 5.44803              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.70   | P            | Foreign Exchange Future | 0.03100                 | 0.03300              | 6.45161              | 0.00000      | 0.0000      | 10,000        |
| 08/11/2011 | \$ / R 2012/03/19 | 8.35   | C            | Foreign Exchange Future | 0.36000                 | 0.32200              | 10.55556             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.35   | P            | Foreign Exchange Future | 0.64600                 | 0.68600              | 6.19195              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.85   | C            | Foreign Exchange Future | 1.25800                 | 1.18300              | 5.96184              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.85   | P            | Foreign Exchange Future | 0.04400                 | 0.04700              | 6.81818              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.00   | C            | Foreign Exchange Future | 0.48200                 | 0.43400              | 9.95851              | 0.00000      | 0.0000      | 5,000         |
| 08/11/2011 | \$ / R 2012/03/19 | 8.00   | P            | Foreign Exchange Future | 0.41800                 | 0.44800              | 7.17703              | 0.00000      | 0.0000      | 176           |
| 08/11/2011 | \$ / R 2012/03/19 | 7.10   | C            | Foreign Exchange Future | 1.04000                 | 0.96600              | 7.11538              | 0.00000      | 0.0000      | 10,000        |
| 08/11/2011 | \$ / R 2012/03/19 | 7.10   | P            | Foreign Exchange Future | 0.07600                 | 0.08000              | 5.26316              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.65   | C            | Foreign Exchange Future | 1.44100                 | 1.36500              | 5.27412              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.65   | P            | Foreign Exchange Future | 0.02700                 | 0.02900              | 7.40741              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.45   | C            | Foreign Exchange Future | 0.77300                 | 0.70800              | 8.40880              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.45   | P            | Foreign Exchange Future | 0.15900                 | 0.17200              | 8.17610              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.20   | C            | Foreign Exchange Future | 0.40800                 | 0.36500              | 10.53922             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.20   | P            | Foreign Exchange Future | 0.54400                 | 0.57900              | 6.43382              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.85   | C            | Foreign Exchange Future | 0.54600                 | 0.49400              | 9.52381              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.85   | P            | Foreign Exchange Future | 0.33200                 | 0.35800              | 7.83133              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.05   | C            | Foreign Exchange Future | 1.08200                 | 1.00800              | 6.83919              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.05   | P            | Foreign Exchange Future | 0.06800                 | 0.07200              | 5.88235              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.60   | C            | Foreign Exchange Future | 1.48800                 | 1.41200              | 5.10753              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.60   | P            | Foreign Exchange Future | 0.02400                 | 0.02600              | 8.33333              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.80   | C            | Foreign Exchange Future | 0.57000                 | 0.51600              | 9.47368              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.80   | P            | Foreign Exchange Future | 0.30600                 | 0.33000              | 7.84314              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.05   | C            | Foreign Exchange Future | 0.46200                 | 0.41500              | 10.17316             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.05   | P            | Foreign Exchange Future | 0.44800                 | 0.47900              | 6.91964              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.90   | C            | Foreign Exchange Future | 0.52400                 | 0.47300              | 9.73282              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2012/03/19 | 7.90   | P            | Foreign Exchange Future | 0.36000                 | 0.38700              | 7.50000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.15   | C            | Foreign Exchange Future | 0.42500                 | 0.38100              | 10.35294             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.15   | P            | Foreign Exchange Future | 0.51100                 | 0.54500              | 6.65362              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.35   | C            | Foreign Exchange Future | 0.84300                 | 0.77500              | 8.06643              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.35   | P            | Foreign Exchange Future | 0.12900                 | 0.13900              | 7.75194              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.30   | C            | Foreign Exchange Future | 0.87900                 | 0.81000              | 7.84983              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.30   | P            | Foreign Exchange Future | 0.11500                 | 0.12400              | 7.82609              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.90   | C            | Foreign Exchange Future | 1.21300                 | 1.13800              | 6.18302              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.90   | P            | Foreign Exchange Future | 0.04900                 | 0.05200              | 6.12245              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.70   | C            | Foreign Exchange Future | 0.62000                 | 0.56300              | 9.19355              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.70   | P            | Foreign Exchange Future | 0.25600                 | 0.27700              | 8.20313              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.10   | C            | Foreign Exchange Future | 0.44300                 | 0.39800              | 10.15801             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.10   | P            | Foreign Exchange Future | 0.47900                 | 0.51200              | 6.88935              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.50   | C            | Foreign Exchange Future | 0.74000                 | 0.67600              | 8.64865              | 0.00000      | 0.0000      | 5,000         |
| 08/11/2011 | \$ / R 2012/03/19 | 7.50   | P            | Foreign Exchange Future | 0.17600                 | 0.19000              | 7.95455              | 0.00000      | 0.0000      | 2,420         |
| 08/11/2011 | \$ / R 2012/03/19 | 6.40   | C            | Foreign Exchange Future | 1.67900                 | 1.60100              | 4.64562              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.40   | P            | Foreign Exchange Future | 0.01500                 | 0.01500              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.15   | C            | Foreign Exchange Future | 1.92300                 | 1.84500              | 4.05616              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.15   | P            | Foreign Exchange Future | 0.00900                 | 0.00900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.60   | C            | Foreign Exchange Future | 0.67700                 | 0.61500              | 9.15805              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.60   | P            | Foreign Exchange Future | 0.21300                 | 0.22900              | 7.51174              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.25   | C            | Foreign Exchange Future | 0.39100                 | 0.35000              | 10.48593             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.25   | P            | Foreign Exchange Future | 0.57700                 | 0.61400              | 6.41248              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.20   | C            | Foreign Exchange Future | 1.87400                 | 1.79600              | 4.16222              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.20   | P            | Foreign Exchange Future | 0.01000                 | 0.01000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.95   | C            | Foreign Exchange Future | 1.16900                 | 1.09400              | 6.41574              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.95   | P            | Foreign Exchange Future | 0.05500                 | 0.05800              | 5.45455              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.75   | C            | Foreign Exchange Future | 0.59500                 | 0.53900              | 9.41176              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.75   | P            | Foreign Exchange Future | 0.28100                 | 0.30300              | 7.82918              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.40   | C            | Foreign Exchange Future | 0.34600                 | 0.30900              | 10.69364             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.40   | P            | Foreign Exchange Future | 0.68200                 | 0.72300              | 6.01173              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.45   | C            | Foreign Exchange Future | 1.63000                 | 1.55300              | 4.72393              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.45   | P            | Foreign Exchange Future | 0.01600                 | 0.01700              | 6.25000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.65   | C            | Foreign Exchange Future | 0.64700                 | 0.58900              | 8.96445              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 7.65   | P            | Foreign Exchange Future | 0.23300                 | 0.25300              | 8.58369              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.55   | C            | Foreign Exchange Future | 1.53500                 | 1.45900              | 4.95114              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.55   | P            | Foreign Exchange Future | 0.02100                 | 0.02300              | 9.52381              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.50   | C            | Foreign Exchange Future | 1.58300                 | 1.50600              | 4.86418              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.50   | P            | Foreign Exchange Future | 0.01900                 | 0.02000              | 5.26316              | 0.00000      | 0.0000      | 2,420         |
| 08/11/2011 | \$ / R 2012/03/19 | 6.35   | C            | Foreign Exchange Future | 1.72700                 | 1.65000              | 4.45860              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.35   | P            | Foreign Exchange Future | 0.01300                 | 0.01400              | 7.69231              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.10   | C            | Foreign Exchange Future | 1.97200                 | 1.89400              | 3.95538              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 6.10   | P            | Foreign Exchange Future | 0.00800                 | 0.00800              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.45   | C            | Foreign Exchange Future | 0.33200                 | 0.29600              | 10.84337             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.45   | P            | Foreign Exchange Future | 0.71800                 | 0.76000              | 5.84958              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2012/03/19 | 8.50   | C            | Foreign Exchange Future | 0.31900                 | 0.28400              | 10.97179             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.50   | P            | Foreign Exchange Future | 0.75500                 | 0.79800              | 5.69536              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.80   | C            | Foreign Exchange Future | 0.25400                 | 0.22500              | 11.41732             | 0.00000      | 0.0000      | 3             |
| 08/11/2011 | \$ / R 2012/03/19 | 8.80   | P            | Foreign Exchange Future | 0.99000                 | 1.03900              | 4.94949              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.15410                 | 8.07480              | 0.97252              | 8.16000      | 8.1190      | 21,567        |
| 08/11/2011 | \$ / R 2012/06/18 | 7.25   | C            | Foreign Exchange Future | 1.07000                 | 0.99800              | 6.72897              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 7.25   | P            | Foreign Exchange Future | 0.16600                 | 0.17300              | 4.21687              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 7.30   | C            | Foreign Exchange Future | 1.03300                 | 0.96500              | 6.58277              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 7.30   | P            | Foreign Exchange Future | 0.17900                 | 0.19000              | 6.14525              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 7.20   | C            | Foreign Exchange Future | 1.10800                 | 1.03600              | 6.49819              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 7.20   | P            | Foreign Exchange Future | 0.15400                 | 0.16100              | 4.54545              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 8.10   | C            | Foreign Exchange Future | 0.61600                 | 0.57000              | 7.46753              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/06/18 | 8.10   | P            | Foreign Exchange Future | 0.56200                 | 0.59500              | 5.87189              | 0.00000      | 0.0000      | 132           |
| 08/11/2011 | \$ / R 2012/09/17 |        |              | Foreign Exchange Future | 8.24160                 | 8.16030              | 0.98646              | 0.00000      | 0.0000      | 979           |
| 08/11/2011 | \$ / R 2012/09/17 | 7.20   | C            | Foreign Exchange Future | 1.24600                 | 1.17500              | 5.69823              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.20   | P            | Foreign Exchange Future | 0.20400                 | 0.21500              | 5.39216              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.25   | C            | Foreign Exchange Future | 1.21100                 | 1.14000              | 5.86292              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.25   | P            | Foreign Exchange Future | 0.21900                 | 0.23000              | 5.02283              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.15   | C            | Foreign Exchange Future | 1.28200                 | 1.21000              | 5.61622              | 0.00000      | 0.0000      | 16,000        |
| 08/11/2011 | \$ / R 2012/09/17 | 7.15   | P            | Foreign Exchange Future | 0.19000                 | 0.20000              | 5.26316              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.30   | P            | Foreign Exchange Future | 0.23400                 | 0.24500              | 4.70085              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.30   | C            | Foreign Exchange Future | 1.17600                 | 1.10500              | 6.03741              | 0.00000      | 0.0000      | 37,000        |
| 08/11/2011 | \$ / R 2012/09/17 | 9.10   | P            | Foreign Exchange Future | 1.33200                 | 1.38000              | 3.60360              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 9.10   | C            | Foreign Exchange Future | 0.47400                 | 0.44000              | 7.17300              | 0.00000      | 0.0000      | 360           |
| 08/11/2011 | \$ / R 2012/09/17 | 7.90   | C            | Foreign Exchange Future | 0.84700                 | 0.79300              | 6.37544              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 7.90   | P            | Foreign Exchange Future | 0.50500                 | 0.53300              | 5.54455              | 0.00000      | 0.0000      | 360           |
| 08/11/2011 | \$ / R 2012/09/17 | 8.60   | C            | Foreign Exchange Future | 0.59900                 | 0.55700              | 7.01169              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 8.60   | P            | Foreign Exchange Future | 0.95700                 | 0.99700              | 4.17973              | 0.00000      | 0.0000      | 4,000         |
| 08/11/2011 | \$ / R 2012/09/17 | 9.20   | P            | Foreign Exchange Future | 1.41200                 | 1.46100              | 3.47025              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/09/17 | 9.20   | C            | Foreign Exchange Future | 0.45400                 | 0.42100              | 7.26872              | 0.00000      | 0.0000      | 4,000         |
| 08/11/2011 | \$ / R 2012/12/14 |        |              | Foreign Exchange Future | 8.32430                 | 8.24180              | 0.99107              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.70   | C            | Foreign Exchange Future | 1.07800                 | 1.01800              | 5.56586              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.70   | P            | Foreign Exchange Future | 0.45400                 | 0.47600              | 4.84581              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.75   | C            | Foreign Exchange Future | 1.05400                 | 0.99500              | 5.59772              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.75   | P            | Foreign Exchange Future | 0.48000                 | 0.50300              | 4.79167              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.65   | C            | Foreign Exchange Future | 1.10300                 | 1.04100              | 5.62103              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 7.65   | P            | Foreign Exchange Future | 0.42900                 | 0.44900              | 4.66200              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 8.00   | P            | Foreign Exchange Future | 0.62100                 | 0.64800              | 4.34783              | 0.00000      | 0.0000      | 540           |
| 08/11/2011 | \$ / R 2012/12/14 | 8.00   | C            | Foreign Exchange Future | 0.94500                 | 0.89000              | 5.82011              | 0.00000      | 0.0000      | 300           |
| 08/11/2011 | \$ / R 2012/12/14 | 9.10   | P            | Foreign Exchange Future | 1.37500                 | 1.41800              | 3.12727              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2012/12/14 | 9.10   | C            | Foreign Exchange Future | 0.59900                 | 0.56000              | 6.51085              | 0.00000      | 0.0000      | 540           |
| 08/11/2011 | \$ / R 2013/03/18 |        |              | Foreign Exchange Future | 8.40770                 | 8.32590              | 0.97292              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18 | 7.95   | C            | Foreign Exchange Future | 1.10200                 | 1.04900              | 4.80944              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18 | 7.95   | P            | Foreign Exchange Future | 0.64400                 | 0.67300              | 4.50311              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18 | 8.00   | C            | Foreign Exchange Future | 1.08200                 | 1.02900              | 4.89834              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details       | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | \$ / R 2013/03/18      | 8.00   | P            | Foreign Exchange Future | 0.67400                 | 0.70300              | 4.30267              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18      | 7.90   | C            | Foreign Exchange Future | 1.12300                 | 1.07000              | 4.71950              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18      | 7.90   | P            | Foreign Exchange Future | 0.61500                 | 0.64400              | 4.71545              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18      | 9.10   | P            | Foreign Exchange Future | 1.41400                 | 1.45800              | 3.11174              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18      | 9.10   | C            | Foreign Exchange Future | 0.72200                 | 0.68400              | 5.26316              | 0.00000      | 0.0000      | 180           |
| 08/11/2011 | \$ / R 2013/03/18      | 8.10   | C            | Foreign Exchange Future | 1.04200                 | 0.99100              | 4.89443              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2013/03/18      | 8.10   | P            | Foreign Exchange Future | 0.73400                 | 0.76500              | 4.22343              | 0.00000      | 0.0000      | 180           |
| 08/11/2011 | \$ / R 2014/12/12      |        |              | Foreign Exchange Future | 9.15650                 | 9.08140              | 0.82018              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.50   | C            | Foreign Exchange Future | 1.82600                 | 1.78800              | 2.08105              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.50   | P            | Foreign Exchange Future | 1.17000                 | 1.20700              | 3.16239              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.55   | C            | Foreign Exchange Future | 1.80800                 | 1.77000              | 2.10177              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.55   | P            | Foreign Exchange Future | 1.20200                 | 1.23900              | 3.07820              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.45   | C            | Foreign Exchange Future | 1.84500                 | 1.80700              | 2.05962              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.45   | P            | Foreign Exchange Future | 1.13900                 | 1.17600              | 3.24846              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.00   | P            | Foreign Exchange Future | 0.85900                 | 0.89600              | 4.30733              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2014/12/12      | 8.00   | C            | Foreign Exchange Future | 2.01500                 | 1.97700              | 1.88586              | 0.00000      | 0.0000      | 200           |
| 08/11/2011 | \$ / R 2015/12/14      |        |              | Foreign Exchange Future | 10.24700                | 10.17190             | 0.73290              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.20   | C            | Foreign Exchange Future | 2.51700                 | 2.47700              | 1.58919              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.20   | P            | Foreign Exchange Future | 1.47000                 | 1.50500              | 2.38095              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.25   | C            | Foreign Exchange Future | 2.50000                 | 2.45700              | 1.72000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.25   | P            | Foreign Exchange Future | 1.50300                 | 1.53500              | 2.12908              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.15   | C            | Foreign Exchange Future | 2.53400                 | 2.49700              | 1.46014              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R 2015/12/14      | 9.15   | P            | Foreign Exchange Future | 1.43700                 | 1.47500              | 2.64440              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 |        |              | Foreign Exchange Future | 7.96750                 | 7.89130              | 0.95639              | 7.97350      | 7.9735      | 419           |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 7.00   | C            | Foreign Exchange Future | 0.97586                 | 0.90074              | 7.69783              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 7.00   | P            | Foreign Exchange Future | 0.00836                 | 0.00944              | 12.91866             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 7.05   | C            | Foreign Exchange Future | 0.92738                 | 0.85244              | 8.08083              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 7.05   | P            | Foreign Exchange Future | 0.00988                 | 0.01114              | 12.75304             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 6.95   | C            | Foreign Exchange Future | 1.02457                 | 0.94929              | 7.34747              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2011/12/19 | 6.95   | P            | Foreign Exchange Future | 0.00707                 | 0.00799              | 13.01273             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 |        |              | Foreign Exchange Future | 8.06420                 | 7.98630              | 0.96600              | 0.00000      | 0.0000      | 427           |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.55   | C            | Foreign Exchange Future | 0.70798                 | 0.64500              | 8.89573              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.55   | P            | Foreign Exchange Future | 0.19378                 | 0.20870              | 7.69945              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.60   | C            | Foreign Exchange Future | 0.67698                 | 0.61520              | 9.12582              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.60   | P            | Foreign Exchange Future | 0.21278                 | 0.22890              | 7.57590              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.50   | C            | Foreign Exchange Future | 0.74004                 | 0.67589              | 8.66845              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 7.50   | P            | Foreign Exchange Future | 0.17584                 | 0.18959              | 7.81961              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 8.20   | P            | Foreign Exchange Future | 0.54361                 | 0.57872              | 6.45867              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | \$ / R MAXI 2012/03/19 | 8.20   | C            | Foreign Exchange Future | 0.40781                 | 0.36502              | 10.49263             | 0.00000      | 0.0000      | 80            |
| 08/11/2011 | £ / R 2011/12/19       |        |              | Foreign Exchange Future | 12.77920                | 12.70160             | 0.60724              | 12.80900     | 12.8090     | 14,062        |
| 08/11/2011 | £ / R 2011/12/19       | 11.65  | C            | Foreign Exchange Future | 1.15800                 | 1.08400              | 6.39033              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19       | 11.65  | P            | Foreign Exchange Future | 0.02900                 | 0.03200              | 10.34483             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19       | 11.70  | C            | Foreign Exchange Future | 1.11200                 | 1.03800              | 6.65468              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19       | 11.70  | P            | Foreign Exchange Future | 0.03300                 | 0.03600              | 9.09091              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19       | 11.60  | C            | Foreign Exchange Future | 1.20500                 | 1.13100              | 6.14108              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | £ / R 2011/12/19 | 11.60  | P            | Foreign Exchange Future | 0.02600                 | 0.02900              | 11.53846             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 12.20  | C            | Foreign Exchange Future | 0.67900                 | 0.61700              | 9.13108              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 12.20  | P            | Foreign Exchange Future | 0.10000                 | 0.11500              | 15.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.30  | C            | Foreign Exchange Future | 1.49500                 | 1.41800              | 5.15050              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.30  | P            | Foreign Exchange Future | 0.01600                 | 0.01600              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.90  | C            | Foreign Exchange Future | 0.92900                 | 0.85700              | 7.75027              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.90  | P            | Foreign Exchange Future | 0.05000                 | 0.05500              | 10.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.75  | C            | Foreign Exchange Future | 1.06500                 | 0.99200              | 6.85446              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 11.75  | P            | Foreign Exchange Future | 0.03600                 | 0.04000              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 10.50  | C            | Foreign Exchange Future | 2.28400                 | 2.20700              | 3.37128              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 10.50  | P            | Foreign Exchange Future | 0.00500                 | 0.00500              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 10.70  | C            | Foreign Exchange Future | 2.08600                 | 2.00800              | 3.73921              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2011/12/19 | 10.70  | P            | Foreign Exchange Future | 0.00700                 | 0.00600              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 |        |              | Foreign Exchange Future | 12.92210                | 12.84210             | 0.61909              | 0.00000      | 0.0000      | 3,968         |
| 08/11/2011 | £ / R 2012/03/19 | 11.45  | C            | Foreign Exchange Future | 1.57500                 | 1.50400              | 4.50794              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.45  | P            | Foreign Exchange Future | 0.10300                 | 0.11200              | 8.73786              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.50  | C            | Foreign Exchange Future | 1.53100                 | 1.46000              | 4.63749              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.50  | P            | Foreign Exchange Future | 0.10900                 | 0.11800              | 8.25688              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.40  | C            | Foreign Exchange Future | 1.62000                 | 1.54800              | 4.44444              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.40  | P            | Foreign Exchange Future | 0.09800                 | 0.10600              | 8.16327              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.55  | C            | Foreign Exchange Future | 1.48700                 | 1.41600              | 4.77471              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.55  | P            | Foreign Exchange Future | 0.11500                 | 0.12400              | 7.82609              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.90  | C            | Foreign Exchange Future | 1.21600                 | 1.15400              | 5.09868              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.90  | P            | Foreign Exchange Future | 0.19400                 | 0.21200              | 9.27835              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.00  | C            | Foreign Exchange Future | 1.98700                 | 1.91100              | 3.82486              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.00  | P            | Foreign Exchange Future | 0.06500                 | 0.06900              | 6.15385              | 0.00000      | 0.0000      | 768           |
| 08/11/2011 | £ / R 2012/03/19 | 11.80  | C            | Foreign Exchange Future | 1.28900                 | 1.22600              | 4.88751              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.80  | P            | Foreign Exchange Future | 0.16700                 | 0.18400              | 10.17964             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 12.30  | C            | Foreign Exchange Future | 0.95300                 | 0.90000              | 5.56139              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 12.30  | P            | Foreign Exchange Future | 0.33100                 | 0.35800              | 8.15710              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.35  | C            | Foreign Exchange Future | 1.66500                 | 1.59200              | 4.38438              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.35  | P            | Foreign Exchange Future | 0.09300                 | 0.10000              | 7.52688              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 10.90  | C            | Foreign Exchange Future | 2.08000                 | 2.00400              | 3.65385              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 10.90  | P            | Foreign Exchange Future | 0.05800                 | 0.06200              | 6.89655              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.70  | C            | Foreign Exchange Future | 1.36500                 | 1.30000              | 4.76190              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.70  | P            | Foreign Exchange Future | 0.14300                 | 0.15800              | 10.48951             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.10  | C            | Foreign Exchange Future | 1.89400                 | 1.81900              | 3.95987              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 11.10  | P            | Foreign Exchange Future | 0.07200                 | 0.07700              | 6.94444              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 12.00  | C            | Foreign Exchange Future | 1.14600                 | 1.08600              | 5.23560              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/03/19 | 12.00  | P            | Foreign Exchange Future | 0.22400                 | 0.24400              | 8.92857              | 0.00000      | 0.0000      | 768           |
| 08/11/2011 | £ / R 2012/06/18 |        |              | Foreign Exchange Future | 13.05140                | 12.96880             | 0.63288              | 0.00000      | 0.0000      | 2,832         |
| 08/11/2011 | £ / R 2012/06/18 | 11.85  | C            | Foreign Exchange Future | 1.50000                 | 1.44400              | 3.73333              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/06/18 | 11.85  | P            | Foreign Exchange Future | 0.29900                 | 0.32500              | 8.69565              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/06/18 | 11.90  | C            | Foreign Exchange Future | 1.46700                 | 1.41100              | 3.81731              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/06/18 | 11.90  | P            | Foreign Exchange Future | 0.31600                 | 0.34200              | 8.22785              | 0.00000      | 0.0000      | 0             |



| Deal Date  | Contract Details | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | £ / R 2012/06/18 | 11.80  | C            | Foreign Exchange Future | 1.53300                 | 1.47700              | 3.65297              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | £ / R 2012/06/18 | 11.80  | P            | Foreign Exchange Future | 0.28200                 | 0.30800              | 9.21986              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 |        |              | Foreign Exchange Future | 0.10220                 | 0.10160              | 0.58708              | 0.00000      | 0.0000      | 5,415         |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.08   | C            | Foreign Exchange Future | 0.02221                 | 0.02161              | 2.70149              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.08   | P            | Foreign Exchange Future | 0.00001                 | 0.00001              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.09   | C            | Foreign Exchange Future | 0.01229                 | 0.01169              | 4.88202              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.09   | P            | Foreign Exchange Future | 0.00009                 | 0.00009              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.07   | C            | Foreign Exchange Future | 0.03220                 | 0.03160              | 1.86335              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2011/12/19 | 0.07   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 |        |              | Foreign Exchange Future | 0.10360                 | 0.10310              | 0.48263              | 0.00000      | 0.0000      | 6             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.09   | C            | Foreign Exchange Future | 0.01445                 | 0.01394              | 3.52941              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.09   | P            | Foreign Exchange Future | 0.00085                 | 0.00084              | 1.17647              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.10   | C            | Foreign Exchange Future | 0.00763                 | 0.00721              | 5.50459              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.10   | P            | Foreign Exchange Future | 0.00403                 | 0.00411              | 1.98511              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.08   | C            | Foreign Exchange Future | 0.02369                 | 0.02318              | 2.15281              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | ¥ / R 2012/03/19 | 0.08   | P            | Foreign Exchange Future | 0.00009                 | 0.00008              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 |        |              | Foreign Exchange Future | 10.99790                | 10.91180             | 0.78288              | 10.98180     | 10.9818     | 22,787        |
| 08/11/2011 | € / R 2011/12/19 | 9.80   | C            | Foreign Exchange Future | 1.20500                 | 1.11900              | 7.13693              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.80   | P            | Foreign Exchange Future | 0.00700                 | 0.00700              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.85   | C            | Foreign Exchange Future | 1.15600                 | 1.07100              | 7.35294              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.85   | P            | Foreign Exchange Future | 0.00800                 | 0.00900              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.75   | C            | Foreign Exchange Future | 1.25500                 | 1.16900              | 6.85259              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.75   | P            | Foreign Exchange Future | 0.00700                 | 0.00700              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.00  | C            | Foreign Exchange Future | 1.01200                 | 0.92900              | 8.20158              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.00  | P            | Foreign Exchange Future | 0.01400                 | 0.01700              | 21.42857             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.55   | C            | Foreign Exchange Future | 1.45300                 | 1.36600              | 5.98761              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.55   | P            | Foreign Exchange Future | 0.00500                 | 0.00400              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.30   | C            | Foreign Exchange Future | 1.70100                 | 1.61400              | 5.11464              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.30   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.40   | C            | Foreign Exchange Future | 1.60100                 | 1.51500              | 5.37164              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.40   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.75  | C            | Foreign Exchange Future | 0.09800                 | 0.07900              | 19.38776             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.75  | P            | Foreign Exchange Future | 0.85000                 | 0.91700              | 7.88235              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.95   | C            | Foreign Exchange Future | 1.05900                 | 0.97600              | 7.83758              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.95   | P            | Foreign Exchange Future | 0.01100                 | 0.01400              | 27.27273             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.60  | C            | Foreign Exchange Future | 0.12100                 | 0.09800              | 19.00826             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.60  | P            | Foreign Exchange Future | 0.72300                 | 0.78600              | 8.71369              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.50   | C            | Foreign Exchange Future | 1.50200                 | 1.41600              | 5.72570              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.50   | P            | Foreign Exchange Future | 0.00400                 | 0.00400              | 0.00000              | 0.00000      | 0.0000      | 8,220         |
| 08/11/2011 | € / R 2011/12/19 | 11.00  | C            | Foreign Exchange Future | 0.28900                 | 0.24200              | 16.26298             | 0.00000      | 0.0000      | 8,220         |
| 08/11/2011 | € / R 2011/12/19 | 11.00  | P            | Foreign Exchange Future | 0.29100                 | 0.33000              | 13.40206             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.25  | C            | Foreign Exchange Future | 0.78500                 | 0.70200              | 10.57325             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.25  | P            | Foreign Exchange Future | 0.03700                 | 0.04000              | 8.10811              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.65  | C            | Foreign Exchange Future | 0.11300                 | 0.09100              | 19.46903             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.65  | P            | Foreign Exchange Future | 0.76500                 | 0.82900              | 8.36601              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | € / R 2011/12/19 | 10.35  | C            | Foreign Exchange Future | 0.69900                 | 0.61700              | 11.73104             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.35  | P            | Foreign Exchange Future | 0.05100                 | 0.05500              | 7.84314              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.05  | C            | Foreign Exchange Future | 0.96500                 | 0.88200              | 8.60104              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.05  | P            | Foreign Exchange Future | 0.01700                 | 0.02000              | 17.64706             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.60   | C            | Foreign Exchange Future | 1.40300                 | 1.31700              | 6.12972              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 9.60   | P            | Foreign Exchange Future | 0.00500                 | 0.00500              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.20  | C            | Foreign Exchange Future | 0.21600                 | 0.17800              | 17.59259             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.20  | P            | Foreign Exchange Future | 0.41800                 | 0.46600              | 11.48325             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.15  | C            | Foreign Exchange Future | 0.87400                 | 0.79100              | 9.49657              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.15  | P            | Foreign Exchange Future | 0.02600                 | 0.02900              | 11.53846             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.10  | C            | Foreign Exchange Future | 0.91900                 | 0.83600              | 9.03156              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.10  | P            | Foreign Exchange Future | 0.02100                 | 0.02400              | 14.28571             | 0.00000      | 0.0000      | 2,740         |
| 08/11/2011 | € / R 2011/12/19 | 10.30  | P            | Foreign Exchange Future | 0.04400                 | 0.04700              | 6.81818              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.30  | C            | Foreign Exchange Future | 0.74200                 | 0.65900              | 11.18598             | 0.00000      | 0.0000      | 2,740         |
| 08/11/2011 | € / R 2011/12/19 | 10.95  | C            | Foreign Exchange Future | 0.31100                 | 0.26100              | 16.07717             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 10.95  | P            | Foreign Exchange Future | 0.26300                 | 0.29900              | 13.68821             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.90  | P            | Foreign Exchange Future | 0.98200                 | 1.05200              | 7.12831              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2011/12/19 | 11.90  | C            | Foreign Exchange Future | 0.08000                 | 0.06400              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 |        |              | Foreign Exchange Future | 11.13250                | 11.04390             | 0.79587              | 0.00000      | 0.0000      | 9,991         |
| 08/11/2011 | € / R 2012/03/19 | 10.10  | C            | Foreign Exchange Future | 1.15600                 | 1.07800              | 6.74740              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.10  | P            | Foreign Exchange Future | 0.12400                 | 0.13400              | 8.06452              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.15  | C            | Foreign Exchange Future | 1.11700                 | 1.04000              | 6.89346              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.15  | P            | Foreign Exchange Future | 0.13500                 | 0.14600              | 8.14815              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.05  | C            | Foreign Exchange Future | 1.19500                 | 1.11600              | 6.61088              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.05  | P            | Foreign Exchange Future | 0.11300                 | 0.12200              | 7.96460              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.05   | C            | Foreign Exchange Future | 2.10300                 | 2.01600              | 4.13695              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.05   | P            | Foreign Exchange Future | 0.02100                 | 0.02200              | 4.76190              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.25  | C            | Foreign Exchange Future | 1.04100                 | 0.96600              | 7.20461              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.25  | P            | Foreign Exchange Future | 0.15900                 | 0.17200              | 8.17610              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.80   | C            | Foreign Exchange Future | 1.40800                 | 1.32500              | 5.89489              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.80   | P            | Foreign Exchange Future | 0.07600                 | 0.08100              | 6.57895              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.00   | C            | Foreign Exchange Future | 2.15100                 | 2.06400              | 4.04463              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.00   | P            | Foreign Exchange Future | 0.01900                 | 0.02000              | 5.26316              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.90   | C            | Foreign Exchange Future | 1.32100                 | 1.23800              | 6.28312              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 9.90   | P            | Foreign Exchange Future | 0.08900                 | 0.09400              | 5.61798              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.60  | C            | Foreign Exchange Future | 0.80300                 | 0.73900              | 7.97011              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.60  | P            | Foreign Exchange Future | 0.27100                 | 0.29500              | 8.85609              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.75  | C            | Foreign Exchange Future | 0.71900                 | 0.66000              | 8.20584              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.75  | P            | Foreign Exchange Future | 0.33700                 | 0.36600              | 8.60534              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.30  | C            | Foreign Exchange Future | 1.00400                 | 0.93100              | 7.27092              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 10.30  | P            | Foreign Exchange Future | 0.17200                 | 0.18700              | 8.72093              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 11.10  | C            | Foreign Exchange Future | 0.55400                 | 0.50500              | 8.84477              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 11.10  | P            | Foreign Exchange Future | 0.52200                 | 0.56100              | 7.47126              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 11.50  | C            | Foreign Exchange Future | 0.41300                 | 0.37600              | 8.95884              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19 | 11.50  | P            | Foreign Exchange Future | 0.78100                 | 0.83200              | 6.53009              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details    | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | € / R 2012/03/19    | 10.90  | C            | Foreign Exchange Future | 0.64300                 | 0.58900              | 8.39813              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 10.90  | P            | Foreign Exchange Future | 0.41100                 | 0.44500              | 8.27251              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 11.75  | C            | Foreign Exchange Future | 0.34600                 | 0.31400              | 9.24855              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 11.75  | P            | Foreign Exchange Future | 0.96400                 | 1.02000              | 5.80913              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 10.95  | C            | Foreign Exchange Future | 0.62000                 | 0.56600              | 8.70968              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 10.95  | P            | Foreign Exchange Future | 0.43800                 | 0.47200              | 7.76256              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 9.55   | C            | Foreign Exchange Future | 1.63300                 | 1.54800              | 5.20514              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 9.55   | P            | Foreign Exchange Future | 0.05100                 | 0.05400              | 5.88235              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 11.30  | C            | Foreign Exchange Future | 0.47800                 | 0.43500              | 8.99582              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/03/19    | 11.30  | P            | Foreign Exchange Future | 0.64600                 | 0.69100              | 6.96594              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    |        |              | Foreign Exchange Future | 11.25900                | 11.16780             | 0.81002              | 0.00000      | 0.0000      | 14,099        |
| 08/11/2011 | € / R 2012/06/18    | 10.40  | C            | Foreign Exchange Future | 1.14700                 | 1.07800              | 6.01569              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    | 10.40  | P            | Foreign Exchange Future | 0.28800                 | 0.31000              | 7.63889              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    | 10.45  | C            | Foreign Exchange Future | 1.11400                 | 1.04700              | 6.01436              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    | 10.45  | P            | Foreign Exchange Future | 0.30500                 | 0.32900              | 7.86885              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    | 10.35  | C            | Foreign Exchange Future | 1.17900                 | 1.11000              | 5.85242              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/06/18    | 10.35  | P            | Foreign Exchange Future | 0.27000                 | 0.29200              | 8.14815              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    |        |              | Foreign Exchange Future | 11.38200                | 11.28820             | 0.82411              | 0.00000      | 0.0000      | 250           |
| 08/11/2011 | € / R 2012/09/17    | 10.73  | C            | Foreign Exchange Future | 1.14900                 | 1.08600              | 5.48303              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    | 10.73  | P            | Foreign Exchange Future | 0.49300                 | 0.52300              | 6.08519              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    | 10.78  | C            | Foreign Exchange Future | 1.11900                 | 1.05800              | 5.45130              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    | 10.78  | P            | Foreign Exchange Future | 0.51300                 | 0.54500              | 6.23782              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    | 10.68  | C            | Foreign Exchange Future | 1.14100                 | 1.11600              | 2.19106              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | € / R 2012/09/17    | 10.68  | P            | Foreign Exchange Future | 0.43500                 | 0.50300              | 15.63218             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 |        |              | Foreign Exchange Future | 8.23510                 | 8.13320              | 1.23739              | 8.17400      | 8.1740      | 11,712        |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.65   | C            | Foreign Exchange Future | 1.58700                 | 1.48500              | 6.42722              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.65   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.70   | C            | Foreign Exchange Future | 1.53700                 | 1.43500              | 6.63630              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.70   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.60   | C            | Foreign Exchange Future | 1.63600                 | 1.53500              | 6.17359              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 6.60   | P            | Foreign Exchange Future | 0.00100                 | 0.00200              | 100.00000            | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 7.50   | C            | Foreign Exchange Future | 0.75600                 | 0.66200              | 12.43386             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 7.50   | P            | Foreign Exchange Future | 0.02100                 | 0.02900              | 38.09524             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 7.30   | C            | Foreign Exchange Future | 0.94500                 | 0.84500              | 10.58201             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2011/12/19 | 7.30   | P            | Foreign Exchange Future | 0.01000                 | 0.01200              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 |        |              | Foreign Exchange Future | 8.25250                 | 8.14990              | 1.24326              | 0.00000      | 0.0000      | 22,681        |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.25   | C            | Foreign Exchange Future | 1.06600                 | 0.97500              | 8.53659              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.25   | P            | Foreign Exchange Future | 0.06400                 | 0.07500              | 17.18750             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.30   | C            | Foreign Exchange Future | 1.02300                 | 0.93300              | 8.79765              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.30   | P            | Foreign Exchange Future | 0.07100                 | 0.08300              | 16.90141             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.20   | C            | Foreign Exchange Future | 1.10900                 | 1.01800              | 8.20559              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.20   | P            | Foreign Exchange Future | 0.05700                 | 0.06800              | 19.29825             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.40   | C            | Foreign Exchange Future | 0.93900                 | 0.85200              | 9.26518              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.40   | P            | Foreign Exchange Future | 0.08700                 | 0.10200              | 17.24138             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 6.95   | C            | Foreign Exchange Future | 1.33400                 | 1.23800              | 7.19640              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details    | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | AU\$ / R 2012/03/19 | 6.95   | P            | Foreign Exchange Future | 0.03200                 | 0.03800              | 18.75000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.75   | C            | Foreign Exchange Future | 0.67300                 | 0.59800              | 11.14413             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.75   | P            | Foreign Exchange Future | 0.17100                 | 0.19800              | 15.78947             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.45   | C            | Foreign Exchange Future | 0.89800                 | 0.81300              | 9.46548              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.45   | P            | Foreign Exchange Future | 0.09600                 | 0.11300              | 17.70833             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.00   | C            | Foreign Exchange Future | 1.28800                 | 1.19300              | 7.37578              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.00   | P            | Foreign Exchange Future | 0.03600                 | 0.04300              | 19.44444             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 6.20   | C            | Foreign Exchange Future | 2.05900                 | 1.95800              | 4.90529              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 6.20   | P            | Foreign Exchange Future | 0.00700                 | 0.00800              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.90   | C            | Foreign Exchange Future | 0.57400                 | 0.50700              | 11.67247             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/03/19 | 7.90   | P            | Foreign Exchange Future | 0.22200                 | 0.25700              | 15.76577             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.27440                 | 8.17210              | 1.23634              | 0.00000      | 0.0000      | 6,162         |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.65   | C            | Foreign Exchange Future | 0.84600                 | 0.77200              | 8.74704              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.65   | P            | Foreign Exchange Future | 0.22200                 | 0.25000              | 12.61261             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.70   | C            | Foreign Exchange Future | 0.81300                 | 0.74000              | 8.97909              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.70   | P            | Foreign Exchange Future | 0.23900                 | 0.26800              | 12.13389             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.60   | C            | Foreign Exchange Future | 0.88000                 | 0.80500              | 8.52273              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2012/06/18 | 7.60   | P            | Foreign Exchange Future | 0.20600                 | 0.23300              | 13.10680             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 |        |              | Foreign Exchange Future | 9.22390                 | 9.14630              | 0.84129              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.30   | C            | Foreign Exchange Future | 2.31800                 | 2.24700              | 3.06299              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.30   | P            | Foreign Exchange Future | 0.39400                 | 0.40100              | 1.77665              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.35   | C            | Foreign Exchange Future | 2.27800                 | 2.21300              | 2.85338              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.35   | P            | Foreign Exchange Future | 0.40400                 | 0.41700              | 3.21782              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.25   | C            | Foreign Exchange Future | 2.35800                 | 2.28700              | 3.01103              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | AU\$ / R 2015/12/14 | 7.25   | P            | Foreign Exchange Future | 0.38400                 | 0.39100              | 1.82292              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   |        |              | Foreign Exchange Future | 7.84910                 | 7.78020              | 0.87781              | 0.00000      | 0.0000      | 15            |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.25   | C            | Foreign Exchange Future | 0.61500                 | 0.55000              | 10.56911             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.25   | P            | Foreign Exchange Future | 0.01600                 | 0.02000              | 25.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.30   | C            | Foreign Exchange Future | 0.57000                 | 0.50600              | 11.22807             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.30   | P            | Foreign Exchange Future | 0.02100                 | 0.02600              | 23.80952             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.20   | C            | Foreign Exchange Future | 0.66200                 | 0.59600              | 9.96979              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.20   | P            | Foreign Exchange Future | 0.01300                 | 0.01600              | 23.07692             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.65   | C            | Foreign Exchange Future | 0.29600                 | 0.24600              | 16.89189             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.65   | P            | Foreign Exchange Future | 0.09700                 | 0.11600              | 19.58763             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.80   | C            | Foreign Exchange Future | 1.05100                 | 0.98300              | 6.47003              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.80   | P            | Foreign Exchange Future | 0.00200                 | 0.00300              | 50.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.60   | C            | Foreign Exchange Future | 0.32900                 | 0.27600              | 16.10942             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.60   | P            | Foreign Exchange Future | 0.08000                 | 0.09600              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.85   | C            | Foreign Exchange Future | 1.00200                 | 0.93300              | 6.88623              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.85   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.40   | C            | Foreign Exchange Future | 0.48300                 | 0.42000              | 13.04348             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.40   | P            | Foreign Exchange Future | 0.03400                 | 0.04000              | 17.64706             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.90   | C            | Foreign Exchange Future | 0.95200                 | 0.88400              | 7.14286              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 6.90   | P            | Foreign Exchange Future | 0.00300                 | 0.00400              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2011/12/19   | 7.45   | C            | Foreign Exchange Future | 0.44100                 | 0.38100              | 13.60544             | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details         | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | CAD/ R 2011/12/19        | 7.45   | P            | Foreign Exchange Future | 0.04200                 | 0.05100              | 21.42857             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        |        |              | Foreign Exchange Future | 7.93010                 | 7.85940              | 0.89154              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.55   | C            | Foreign Exchange Future | 0.53300                 | 0.47900              | 10.13133             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.55   | P            | Foreign Exchange Future | 0.15300                 | 0.17000              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.60   | C            | Foreign Exchange Future | 0.50200                 | 0.45000              | 10.35857             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.60   | P            | Foreign Exchange Future | 0.17200                 | 0.19100              | 11.04651             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.50   | C            | Foreign Exchange Future | 0.56800                 | 0.51000              | 10.21127             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CAD/ R 2012/03/19        | 7.50   | P            | Foreign Exchange Future | 0.13800                 | 0.15100              | 9.42029              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CF CANDO CAAK 2011/12/19 |        |              | Can-Do Future           | 0.08730                 | 0.07590              | 13.05842             | 0.00000      | 0.0000      | 12,659        |
| 08/11/2011 | CF CANDO CAAL 2011/12/19 |        |              | Can-Do Future           | 0.08700                 | 0.07410              | 14.82759             | 0.00000      | 0.0000      | 18,519        |
| 08/11/2011 | CF CANDO CAAM 2011/12/19 |        |              | Can-Do Future           | 0.19220                 | 0.21010              | 9.31322              | 0.00000      | 0.0000      | 12,423        |
| 08/11/2011 | CF CANDO CAAN 2012/03/30 |        |              | Can-Do Future           | 0.36160                 | 0.33050              | 8.60066              | 0.00000      | 0.0000      | 100,000       |
| 08/11/2011 | CF CANDO CAAO 2012/03/30 |        |              | Can-Do Future           | 0.15350                 | 0.17140              | 11.66124             | 0.00000      | 0.0000      | 100,000       |
| 08/11/2011 | CF CANDO CAAP 2011/12/19 |        |              | Can-Do Future           | 0.21950                 | 0.23830              | 8.56492              | 0.00000      | 0.0000      | 12,346        |
| 08/11/2011 | CF CANDO CAAR 2011/12/19 |        |              | Can-Do Future           | 0.08910                 | 0.07790              | 12.57015             | 0.00000      | 0.0000      | 18,750        |
| 08/11/2011 | CF CANDO CAAS 2012/01/31 |        |              | Can-Do Future           | 0.06780                 | 0.06310              | 6.93215              | 0.00000      | 0.0000      | 12,500        |
| 08/11/2011 | CF CANDO CAAT 2012/02/29 |        |              | Can-Do Future           | 0.06160                 | 0.05720              | 7.14286              | 0.00000      | 0.0000      | 12,500        |
| 08/11/2011 | CF CANDO CAAU 2012/01/31 |        |              | Can-Do Future           | 0.08910                 | 0.09760              | 9.53984              | 0.00000      | 0.0000      | 19,481        |
| 08/11/2011 | CF CANDO CAAV 2012/02/29 |        |              | Can-Do Future           | 0.11610                 | 0.12700              | 9.38846              | 0.00000      | 0.0000      | 12,987        |
| 08/11/2011 | CHF / R 2011/12/19       |        |              | Foreign Exchange Future | 8.88950                 | 8.83940              | 0.56359              | 0.00000      | 0.0000      | 25            |
| 08/11/2011 | CHF / R 2011/12/19       | 8.30   | C            | Foreign Exchange Future | 0.63700                 | 0.59100              | 7.22135              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.30   | P            | Foreign Exchange Future | 0.04800                 | 0.05200              | 8.33333              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.35   | C            | Foreign Exchange Future | 0.59700                 | 0.55200              | 7.53769              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.35   | P            | Foreign Exchange Future | 0.05800                 | 0.06300              | 8.62069              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.25   | C            | Foreign Exchange Future | 0.67800                 | 0.63200              | 6.78466              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.25   | P            | Foreign Exchange Future | 0.03900                 | 0.04300              | 10.25641             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.50   | C            | Foreign Exchange Future | 0.48800                 | 0.44600              | 8.60656              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.50   | P            | Foreign Exchange Future | 0.09900                 | 0.10700              | 8.08081              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.15   | C            | Foreign Exchange Future | 0.76300                 | 0.71700              | 6.02883              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.15   | P            | Foreign Exchange Future | 0.02400                 | 0.02800              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 7.90   | C            | Foreign Exchange Future | 0.99800                 | 0.94800              | 5.01002              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 7.90   | P            | Foreign Exchange Future | 0.00900                 | 0.00900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.55   | C            | Foreign Exchange Future | 0.45500                 | 0.41500              | 8.79121              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.55   | P            | Foreign Exchange Future | 0.11600                 | 0.12600              | 8.62069              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.90   | C            | Foreign Exchange Future | 0.27300                 | 0.24300              | 10.98901             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.90   | P            | Foreign Exchange Future | 0.28400                 | 0.30400              | 7.04225              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 9.40   | C            | Foreign Exchange Future | 0.13000                 | 0.11300              | 13.07692             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 9.40   | P            | Foreign Exchange Future | 0.64100                 | 0.67400              | 5.14821              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 9.15   | C            | Foreign Exchange Future | 0.18800                 | 0.16600              | 11.70213             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 9.15   | P            | Foreign Exchange Future | 0.44900                 | 0.47700              | 6.23608              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.45   | C            | Foreign Exchange Future | 0.52200                 | 0.47900              | 8.23755              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.45   | P            | Foreign Exchange Future | 0.08300                 | 0.09000              | 8.43373              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.00   | C            | Foreign Exchange Future | 0.90000                 | 0.85200              | 5.33333              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 8.00   | P            | Foreign Exchange Future | 0.01100                 | 0.01300              | 18.18182             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19       | 7.75   | C            | Foreign Exchange Future | 1.14500                 | 1.09600              | 4.27948              | 0.00000      | 0.0000      | 0             |

| Deal Date  | Contract Details    | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 08/11/2011 | CHF / R 2011/12/19  | 7.75   | P            | Foreign Exchange Future | 0.00600                 | 0.00700              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.80   | C            | Foreign Exchange Future | 0.31700                 | 0.28400              | 10.41009             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.80   | P            | Foreign Exchange Future | 0.22800                 | 0.24500              | 7.45614              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 7.65   | C            | Foreign Exchange Future | 1.24400                 | 1.19400              | 4.01929              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 7.65   | P            | Foreign Exchange Future | 0.00500                 | 0.00500              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.70   | C            | Foreign Exchange Future | 0.36700                 | 0.33100              | 9.80926              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.70   | P            | Foreign Exchange Future | 0.17800                 | 0.19200              | 7.86517              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.95   | C            | Foreign Exchange Future | 0.25300                 | 0.22500              | 11.06719             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.95   | P            | Foreign Exchange Future | 0.31400                 | 0.33600              | 7.00637              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.60   | C            | Foreign Exchange Future | 0.42400                 | 0.38500              | 9.19811              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 8.60   | P            | Foreign Exchange Future | 0.13500                 | 0.14600              | 8.14815              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 9.45   | C            | Foreign Exchange Future | 0.12100                 | 0.10500              | 13.22314             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 9.45   | P            | Foreign Exchange Future | 0.68200                 | 0.71600              | 4.98534              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 9.20   | C            | Foreign Exchange Future | 0.17500                 | 0.15400              | 12.00000             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2011/12/19  | 9.20   | P            | Foreign Exchange Future | 0.48600                 | 0.51500              | 5.96708              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  |        |              | Foreign Exchange Future | 9.01810                 | 8.96450              | 0.59436              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.60   | C            | Foreign Exchange Future | 0.69900                 | 0.66200              | 5.29328              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.60   | P            | Foreign Exchange Future | 0.28100                 | 0.29800              | 6.04982              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.65   | C            | Foreign Exchange Future | 0.67300                 | 0.63700              | 5.34918              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.65   | P            | Foreign Exchange Future | 0.30500                 | 0.32300              | 5.90164              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.55   | C            | Foreign Exchange Future | 0.72700                 | 0.68900              | 5.22696              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | CHF / R 2012/03/19  | 8.55   | P            | Foreign Exchange Future | 0.25900                 | 0.27500              | 6.17761              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 |        |              | Foreign Exchange Future | 1.08920                 | 1.09370              | 0.41315              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.09   | C            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.09   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.10   | C            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.10   | P            | Foreign Exchange Future | 0.00900                 | 0.00900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.08   | C            | Foreign Exchange Future | 0.01100                 | 0.01100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2011/12/19 | 1.08   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 |        |              | Foreign Exchange Future | 1.10280                 | 1.10710              | 0.38992              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.11   | C            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.11   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.12   | C            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.12   | P            | Foreign Exchange Future | 0.00900                 | 0.00900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.10   | C            | Foreign Exchange Future | 0.01100                 | 0.01100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | PULA / R 2012/03/19 | 1.10   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | RAIN 2011/12/19     |        |              | Foreign Exchange Future | 16,075.61000            | 15,947.43000         | 0.79736              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   |        |              | Foreign Exchange Future | 1.25490                 | 1.24360              | 0.90047              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.10   | C            | Foreign Exchange Future | 0.15710                 | 0.14600              | 7.06556              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.10   | P            | Foreign Exchange Future | 0.00220                 | 0.00240              | 9.09091              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.15   | C            | Foreign Exchange Future | 0.11030                 | 0.09960              | 9.70082              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.15   | P            | Foreign Exchange Future | 0.00540                 | 0.00600              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.05   | C            | Foreign Exchange Future | 0.20580                 | 0.19450              | 5.49077              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2011/12/19   | 1.05   | P            | Foreign Exchange Future | 0.00090                 | 0.00090              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 08/11/2011 | YUAN/R 2012/03/19   |        |              | Foreign Exchange Future | 1.27070                 | 1.25930              | 0.89714              | 0.00000      | 0.0000      | 0             |

| Deal Date                   | Contract Details  | Strike | Call/<br>Put | Product                 | Previous<br>Close Price | Today Close<br>Price | % Movement<br>In MTM | Today's High | Today's Low | Open Interest    |
|-----------------------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|------------------|
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.20   | C            | Foreign Exchange Future | 0.10760                 | 0.09830              | 8.64312              | 0.00000      | 0.0000      | 0                |
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.20   | P            | Foreign Exchange Future | 0.03690                 | 0.03900              | 5.69106              | 0.00000      | 0.0000      | 0                |
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.25   | C            | Foreign Exchange Future | 0.08130                 | 0.07340              | 9.71710              | 0.00000      | 0.0000      | 0                |
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.25   | P            | Foreign Exchange Future | 0.06060                 | 0.06410              | 5.77558              | 0.00000      | 0.0000      | 0                |
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.15   | C            | Foreign Exchange Future | 0.14150                 | 0.13110              | 7.34982              | 0.00000      | 0.0000      | 0                |
| 08/11/2011                  | YUAN/R 2012/03/19 | 1.15   | P            | Foreign Exchange Future | 0.02080                 | 0.02180              | 4.80769              | 0.00000      | 0.0000      | 0                |
| <b>Future Open Interest</b> |                   |        |              |                         |                         |                      |                      |              |             | <b>768,919</b>   |
| <b>Option Open Interest</b> |                   |        |              |                         |                         |                      |                      |              |             | <b>301,419</b>   |
| <b>Total</b>                |                   |        |              |                         |                         |                      |                      |              |             | <b>1,070,338</b> |