



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 09/01/2012

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | \$ / R 2012/03/19 |        |              | Foreign Exchange Future | 8.25720                 | 8.26910              | 0.14412              | 8.27500      | 8.2240      | 236,337       |
| 09/01/2012 | \$ / R 2012/03/19 | 7.04   | C            | Foreign Exchange Future | 1.23200                 | 1.24100              | 0.73052              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.04   | P            | Foreign Exchange Future | 0.01100                 | 0.00800              | 27.27273             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.09   | C            | Foreign Exchange Future | 1.18400                 | 1.19200              | 0.67568              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.09   | P            | Foreign Exchange Future | 0.01300                 | 0.00900              | 30.76923             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.99   | C            | Foreign Exchange Future | 1.28100                 | 1.29000              | 0.70258              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.99   | P            | Foreign Exchange Future | 0.01000                 | 0.00700              | 30.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.00   | C            | Foreign Exchange Future | 1.26700                 | 1.27600              | 0.71034              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.00   | P            | Foreign Exchange Future | 0.01000                 | 0.00700              | 30.00000             | 0.00000      | 0.0000      | 1,000         |
| 09/01/2012 | \$ / R 2012/03/19 | 7.15   | C            | Foreign Exchange Future | 1.12200                 | 1.12900              | 0.62389              | 0.00000      | 0.0000      | 30,100        |
| 09/01/2012 | \$ / R 2012/03/19 | 7.15   | P            | Foreign Exchange Future | 0.01500                 | 0.01000              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.25   | C            | Foreign Exchange Future | 1.02600                 | 1.03200              | 0.58480              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.25   | P            | Foreign Exchange Future | 0.01900                 | 0.01300              | 31.57895             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.80   | C            | Foreign Exchange Future | 1.46300                 | 1.47400              | 0.75188              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.80   | P            | Foreign Exchange Future | 0.00600                 | 0.00500              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.20   | C            | Foreign Exchange Future | 1.07400                 | 1.08100              | 0.65177              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.20   | P            | Foreign Exchange Future | 0.01700                 | 0.01200              | 29.41176             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.75   | C            | Foreign Exchange Future | 1.51200                 | 1.52300              | 0.72751              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.75   | P            | Foreign Exchange Future | 0.00500                 | 0.00400              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.55   | C            | Foreign Exchange Future | 0.75400                 | 0.75200              | 0.26525              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.55   | P            | Foreign Exchange Future | 0.04700                 | 0.03300              | 29.78723             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.95   | C            | Foreign Exchange Future | 0.46400                 | 0.44800              | 3.44828              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.95   | P            | Foreign Exchange Future | 0.15700                 | 0.12900              | 17.83439             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.40   | C            | Foreign Exchange Future | 0.88500                 | 0.88800              | 0.33898              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.40   | P            | Foreign Exchange Future | 0.02800                 | 0.01900              | 32.14286             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.30   | C            | Foreign Exchange Future | 0.29400                 | 0.27200              | 7.48299              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.30   | P            | Foreign Exchange Future | 0.33700                 | 0.30300              | 10.08902             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.70   | C            | Foreign Exchange Future | 1.56100                 | 1.57300              | 0.76874              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.70   | P            | Foreign Exchange Future | 0.00400                 | 0.00400              | 0.00000              | 0.00000      | 0.0000      | 10,000        |
| 09/01/2012 | \$ / R 2012/03/19 | 8.35   | C            | Foreign Exchange Future | 0.27600                 | 0.25400              | 7.97101              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.35   | P            | Foreign Exchange Future | 0.36900                 | 0.33500              | 9.21409              | 0.00000      | 0.0000      | 250           |
| 09/01/2012 | \$ / R 2012/03/19 | 6.85   | C            | Foreign Exchange Future | 1.41400                 | 1.42400              | 0.70721              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.85   | P            | Foreign Exchange Future | 0.00700                 | 0.00500              | 28.57143             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.00   | C            | Foreign Exchange Future | 0.43500                 | 0.41800              | 3.90805              | 0.00000      | 0.0000      | 3,250         |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | \$ / R 2012/03/19 | 8.00   | P            | Foreign Exchange Future | 0.17800                 | 0.14900              | 16.29213             | 0.00000      | 0.0000      | 7,051         |
| 09/01/2012 | \$ / R 2012/03/19 | 7.10   | C            | Foreign Exchange Future | 1.17000                 | 1.17800              | 0.68376              | 0.00000      | 0.0000      | 10,000        |
| 09/01/2012 | \$ / R 2012/03/19 | 7.10   | P            | Foreign Exchange Future | 0.01300                 | 0.00900              | 30.76923             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.65   | C            | Foreign Exchange Future | 1.61100                 | 1.62200              | 0.68281              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.65   | P            | Foreign Exchange Future | 0.00400                 | 0.00300              | 25.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.45   | C            | Foreign Exchange Future | 0.83900                 | 0.84100              | 0.23838              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.45   | P            | Foreign Exchange Future | 0.03200                 | 0.02200              | 31.25000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.20   | C            | Foreign Exchange Future | 0.33500                 | 0.31400              | 6.26866              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.20   | P            | Foreign Exchange Future | 0.27800                 | 0.24500              | 11.87050             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.85   | C            | Foreign Exchange Future | 0.52600                 | 0.51300              | 2.47148              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.85   | P            | Foreign Exchange Future | 0.11900                 | 0.09400              | 21.00840             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.05   | C            | Foreign Exchange Future | 1.21800                 | 1.22700              | 0.73892              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.05   | P            | Foreign Exchange Future | 0.01100                 | 0.00800              | 27.27273             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.60   | C            | Foreign Exchange Future | 1.66000                 | 1.67200              | 0.72289              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.60   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.80   | C            | Foreign Exchange Future | 0.56000                 | 0.55000              | 1.78571              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.80   | P            | Foreign Exchange Future | 0.10300                 | 0.08100              | 21.35922             | 0.00000      | 0.0000      | 250           |
| 09/01/2012 | \$ / R 2012/03/19 | 8.05   | C            | Foreign Exchange Future | 0.40800                 | 0.39000              | 4.41176              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.05   | P            | Foreign Exchange Future | 0.20100                 | 0.17100              | 14.92537             | 0.00000      | 0.0000      | 4,620         |
| 09/01/2012 | \$ / R 2012/03/19 | 7.90   | C            | Foreign Exchange Future | 0.49400                 | 0.48000              | 2.83401              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.90   | P            | Foreign Exchange Future | 0.13700                 | 0.11100              | 18.97810             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.15   | C            | Foreign Exchange Future | 0.35800                 | 0.33800              | 5.58659              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.15   | P            | Foreign Exchange Future | 0.25100                 | 0.21900              | 12.74900             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.35   | C            | Foreign Exchange Future | 0.93200                 | 0.93600              | 0.42918              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.35   | P            | Foreign Exchange Future | 0.02500                 | 0.01700              | 32.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.30   | C            | Foreign Exchange Future | 0.97900                 | 0.98400              | 0.51073              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.30   | P            | Foreign Exchange Future | 0.02200                 | 0.01500              | 31.81818             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.90   | C            | Foreign Exchange Future | 1.36500                 | 1.37500              | 0.73260              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.90   | P            | Foreign Exchange Future | 0.00800                 | 0.00600              | 25.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.70   | C            | Foreign Exchange Future | 0.63400                 | 0.62700              | 1.10410              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.70   | P            | Foreign Exchange Future | 0.07700                 | 0.05800              | 24.67532             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.10   | C            | Foreign Exchange Future | 0.38200                 | 0.36300              | 4.97382              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.10   | P            | Foreign Exchange Future | 0.22500                 | 0.19400              | 13.77778             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.50   | C            | Foreign Exchange Future | 0.79600                 | 0.79600              | 0.00000              | 0.00000      | 0.0000      | 5,000         |
| 09/01/2012 | \$ / R 2012/03/19 | 7.50   | P            | Foreign Exchange Future | 0.03900                 | 0.02700              | 30.76923             | 0.00000      | 0.0000      | 2,420         |
| 09/01/2012 | \$ / R 2012/03/19 | 6.40   | C            | Foreign Exchange Future | 1.85900                 | 1.87100              | 0.64551              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.40   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.15   | C            | Foreign Exchange Future | 2.10800                 | 2.12000              | 0.56926              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.15   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.60   | C            | Foreign Exchange Future | 0.71300                 | 0.71000              | 0.42076              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.60   | P            | Foreign Exchange Future | 0.05600                 | 0.04100              | 26.78571             | 0.00000      | 0.0000      | 13,860        |
| 09/01/2012 | \$ / R 2012/03/19 | 8.25   | C            | Foreign Exchange Future | 0.31400                 | 0.29200              | 7.00637              | 0.00000      | 0.0000      | 6,620         |
| 09/01/2012 | \$ / R 2012/03/19 | 8.25   | P            | Foreign Exchange Future | 0.30700                 | 0.27300              | 11.07492             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.20   | C            | Foreign Exchange Future | 2.05900                 | 2.07000              | 0.53424              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.20   | P            | Foreign Exchange Future | 0.00200                 | 0.00100              | 50.00000             | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | \$ / R 2012/03/19 | 6.95   | C            | Foreign Exchange Future | 1.31600                 | 1.32500              | 0.68389              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.95   | P            | Foreign Exchange Future | 0.00900                 | 0.00600              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.75   | C            | Foreign Exchange Future | 0.59700                 | 0.58800              | 1.50754              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.75   | P            | Foreign Exchange Future | 0.09000                 | 0.06900              | 23.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.40   | C            | Foreign Exchange Future | 0.25900                 | 0.23600              | 8.88031              | 0.00000      | 0.0000      | 4,850         |
| 09/01/2012 | \$ / R 2012/03/19 | 8.40   | P            | Foreign Exchange Future | 0.40200                 | 0.36700              | 8.70647              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.45   | C            | Foreign Exchange Future | 1.81000                 | 1.82100              | 0.60773              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.45   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.65   | C            | Foreign Exchange Future | 0.67300                 | 0.66800              | 0.74294              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 7.65   | P            | Foreign Exchange Future | 0.06600                 | 0.04900              | 25.75758             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.55   | C            | Foreign Exchange Future | 1.71000                 | 1.72200              | 0.70175              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.55   | P            | Foreign Exchange Future | 0.00300                 | 0.00300              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.50   | C            | Foreign Exchange Future | 1.76000                 | 1.77100              | 0.62500              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.50   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 2,420         |
| 09/01/2012 | \$ / R 2012/03/19 | 6.35   | C            | Foreign Exchange Future | 1.90900                 | 1.92100              | 0.62860              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.35   | P            | Foreign Exchange Future | 0.00200                 | 0.00200              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.10   | C            | Foreign Exchange Future | 2.15800                 | 2.17000              | 0.55607              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 6.10   | P            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.45   | C            | Foreign Exchange Future | 0.24300                 | 0.22100              | 9.05350              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.45   | P            | Foreign Exchange Future | 0.43600                 | 0.40200              | 7.79817              | 0.00000      | 0.0000      | 250           |
| 09/01/2012 | \$ / R 2012/03/19 | 8.50   | C            | Foreign Exchange Future | 0.22800                 | 0.20600              | 9.64912              | 0.00000      | 0.0000      | 4,000         |
| 09/01/2012 | \$ / R 2012/03/19 | 8.50   | P            | Foreign Exchange Future | 0.47100                 | 0.43700              | 7.21868              | 0.00000      | 0.0000      | 190           |
| 09/01/2012 | \$ / R 2012/03/19 | 8.80   | C            | Foreign Exchange Future | 0.15700                 | 0.13800              | 12.10191             | 0.00000      | 0.0000      | 3             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.80   | P            | Foreign Exchange Future | 0.70000                 | 0.66900              | 4.42857              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 9.00   | P            | Foreign Exchange Future | 0.86700                 | 0.83800              | 3.34487              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 9.00   | C            | Foreign Exchange Future | 0.12400                 | 0.10700              | 13.70968             | 0.00000      | 0.0000      | 5,700         |
| 09/01/2012 | \$ / R 2012/03/19 | 8.60   | C            | Foreign Exchange Future | 0.20000                 | 0.17900              | 10.50000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.60   | P            | Foreign Exchange Future | 0.54300                 | 0.51000              | 6.07735              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.65   | C            | Foreign Exchange Future | 0.18800                 | 0.16700              | 11.17021             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.65   | P            | Foreign Exchange Future | 0.58100                 | 0.54800              | 5.67986              | 0.00000      | 0.0000      | 176           |
| 09/01/2012 | \$ / R 2012/03/19 | 8.75   | P            | Foreign Exchange Future | 0.66000                 | 0.62800              | 4.84848              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.75   | C            | Foreign Exchange Future | 0.16700                 | 0.14700              | 11.97605             | 0.00000      | 0.0000      | 15,860        |
| 09/01/2012 | \$ / R 2012/03/19 | 8.70   | P            | Foreign Exchange Future | 0.62000                 | 0.58800              | 5.16129              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 8.70   | C            | Foreign Exchange Future | 0.17700                 | 0.15700              | 11.29944             | 0.00000      | 0.0000      | 366           |
| 09/01/2012 | \$ / R 2012/03/19 | 9.25   | P            | Foreign Exchange Future | 1.08700                 | 1.06100              | 2.39190              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 9.25   | C            | Foreign Exchange Future | 0.09400                 | 0.08000              | 14.89362             | 0.00000      | 0.0000      | 2,000         |
| 09/01/2012 | \$ / R 2012/03/19 | 9.50   | P            | Foreign Exchange Future | 1.31600                 | 1.29200              | 1.82371              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/03/19 | 9.50   | C            | Foreign Exchange Future | 0.07300                 | 0.06100              | 16.43836             | 0.00000      | 0.0000      | 2,000         |
| 09/01/2012 | \$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.36430                 | 8.37750              | 0.15781              | 8.37520      | 8.3549      | 38,970        |
| 09/01/2012 | \$ / R 2012/06/18 | 7.25   | C            | Foreign Exchange Future | 1.18200                 | 1.18400              | 0.16920              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 7.25   | P            | Foreign Exchange Future | 0.06800                 | 0.05700              | 16.17647             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 7.30   | C            | Foreign Exchange Future | 1.13900                 | 1.14100              | 0.17559              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 7.30   | P            | Foreign Exchange Future | 0.07500                 | 0.06400              | 14.66667             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 7.20   | C            | Foreign Exchange Future | 1.22500                 | 1.22800              | 0.24490              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 7.20   | P            | Foreign Exchange Future | 0.06100                 | 0.05100              | 16.39344             | 0.00000      | 0.0000      | 0             |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | \$ / R 2012/06/18 | 8.10   | C            | Foreign Exchange Future | 0.60700                 | 0.58900              | 2.96540              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 8.10   | P            | Foreign Exchange Future | 0.34300                 | 0.31200              | 9.03790              | 0.00000      | 0.0000      | 132           |
| 09/01/2012 | \$ / R 2012/06/18 | 6.75   | P            | Foreign Exchange Future | 0.02100                 | 0.01700              | 19.04762             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 6.75   | C            | Foreign Exchange Future | 1.63500                 | 1.64400              | 0.55046              | 0.00000      | 0.0000      | 4,850         |
| 09/01/2012 | \$ / R 2012/06/18 | 8.50   | C            | Foreign Exchange Future | 0.44800                 | 0.42600              | 4.91071              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 8.50   | P            | Foreign Exchange Future | 0.58400                 | 0.54900              | 5.99315              | 0.00000      | 0.0000      | 200           |
| 09/01/2012 | \$ / R 2012/06/18 | 8.65   | C            | Foreign Exchange Future | 0.40000                 | 0.37800              | 5.50000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 8.65   | P            | Foreign Exchange Future | 0.68600                 | 0.65100              | 5.10204              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 8.75   | C            | Foreign Exchange Future | 0.37100                 | 0.34900              | 5.92992              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/06/18 | 8.75   | P            | Foreign Exchange Future | 0.75700                 | 0.72200              | 4.62351              | 0.00000      | 0.0000      | 132           |
| 09/01/2012 | \$ / R 2012/09/17 |        |              | Foreign Exchange Future | 8.46920                 | 8.48420              | 0.17711              | 0.00000      | 0.0000      | 6,106         |
| 09/01/2012 | \$ / R 2012/09/17 | 7.20   | C            | Foreign Exchange Future | 1.36800                 | 1.37200              | 0.29240              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.20   | P            | Foreign Exchange Future | 0.09900                 | 0.08800              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.25   | C            | Foreign Exchange Future | 1.32800                 | 1.33000              | 0.15060              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.25   | P            | Foreign Exchange Future | 0.10900                 | 0.09600              | 11.92661             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.15   | C            | Foreign Exchange Future | 1.41000                 | 1.41400              | 0.28369              | 0.00000      | 0.0000      | 16,000        |
| 09/01/2012 | \$ / R 2012/09/17 | 7.15   | P            | Foreign Exchange Future | 0.09100                 | 0.08000              | 12.08791             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.30   | P            | Foreign Exchange Future | 0.11900                 | 0.10600              | 10.92437             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.30   | C            | Foreign Exchange Future | 1.28800                 | 1.29000              | 0.15528              | 0.00000      | 0.0000      | 37,000        |
| 09/01/2012 | \$ / R 2012/09/17 | 9.10   | P            | Foreign Exchange Future | 1.07700                 | 1.04300              | 3.15692              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 9.10   | C            | Foreign Exchange Future | 0.44600                 | 0.42700              | 4.26009              | 0.00000      | 0.0000      | 360           |
| 09/01/2012 | \$ / R 2012/09/17 | 7.90   | C            | Foreign Exchange Future | 0.88500                 | 0.87300              | 1.35593              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 7.90   | P            | Foreign Exchange Future | 0.31600                 | 0.28900              | 8.54430              | 0.00000      | 0.0000      | 360           |
| 09/01/2012 | \$ / R 2012/09/17 | 8.60   | C            | Foreign Exchange Future | 0.59000                 | 0.57100              | 3.22034              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 8.60   | P            | Foreign Exchange Future | 0.72100                 | 0.68700              | 4.71567              | 0.00000      | 0.0000      | 4,000         |
| 09/01/2012 | \$ / R 2012/09/17 | 9.20   | P            | Foreign Exchange Future | 1.15400                 | 1.12000              | 2.94627              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/09/17 | 9.20   | C            | Foreign Exchange Future | 0.42300                 | 0.40400              | 4.49173              | 0.00000      | 0.0000      | 5,500         |
| 09/01/2012 | \$ / R 2012/09/17 | 8.80   | P            | Foreign Exchange Future | 0.85700                 | 0.82300              | 3.96733              | 0.00000      | 0.0000      | 1,500         |
| 09/01/2012 | \$ / R 2012/09/17 | 8.80   | C            | Foreign Exchange Future | 0.52600                 | 0.50700              | 3.61217              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 |        |              | Foreign Exchange Future | 8.57000                 | 8.58860              | 0.21704              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.70   | C            | Foreign Exchange Future | 1.14800                 | 1.14600              | 0.17422              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.70   | P            | Foreign Exchange Future | 0.27800                 | 0.25700              | 7.55396              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.75   | C            | Foreign Exchange Future | 1.11900                 | 1.11400              | 0.44683              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.75   | P            | Foreign Exchange Future | 0.29900                 | 0.27500              | 8.02676              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.65   | C            | Foreign Exchange Future | 1.17800                 | 1.17900              | 0.08489              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 7.65   | P            | Foreign Exchange Future | 0.25800                 | 0.24000              | 6.97674              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 8.00   | P            | Foreign Exchange Future | 0.41700                 | 0.39000              | 6.47482              | 0.00000      | 0.0000      | 540           |
| 09/01/2012 | \$ / R 2012/12/14 | 8.00   | C            | Foreign Exchange Future | 0.98700                 | 0.97900              | 0.81054              | 0.00000      | 0.0000      | 300           |
| 09/01/2012 | \$ / R 2012/12/14 | 9.10   | P            | Foreign Exchange Future | 1.12000                 | 1.08700              | 2.94643              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2012/12/14 | 9.10   | C            | Foreign Exchange Future | 0.59000                 | 0.57600              | 2.37288              | 0.00000      | 0.0000      | 540           |
| 09/01/2012 | \$ / R 2013/03/18 |        |              | Foreign Exchange Future | 8.65760                 | 8.67720              | 0.22639              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18 | 7.95   | C            | Foreign Exchange Future | 1.15200                 | 1.14100              | 0.95486              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18 | 7.95   | P            | Foreign Exchange Future | 0.44400                 | 0.41400              | 6.75676              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18 | 8.00   | C            | Foreign Exchange Future | 1.12900                 | 1.11600              | 1.15146              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18 | 8.00   | P            | Foreign Exchange Future | 0.47100                 | 0.43900              | 6.79406              | 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 |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | \$ / R 2013/03/18      | 7.90   | C            | Foreign Exchange Future | 1.17700                 | 1.16600              | 0.93458              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18      | 7.90   | P            | Foreign Exchange Future | 0.41900                 | 0.38900              | 7.15990              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18      | 9.10   | P            | Foreign Exchange Future | 1.16800                 | 1.13200              | 3.08219              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18      | 9.10   | C            | Foreign Exchange Future | 0.72600                 | 0.70900              | 2.34160              | 0.00000      | 0.0000      | 180           |
| 09/01/2012 | \$ / R 2013/03/18      | 8.10   | C            | Foreign Exchange Future | 1.08300                 | 1.06900              | 1.29271              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/03/18      | 8.10   | P            | Foreign Exchange Future | 0.52500                 | 0.49200              | 6.28571              | 0.00000      | 0.0000      | 180           |
| 09/01/2012 | \$ / R 2013/12/13      |        |              | Foreign Exchange Future | 8.88550                 | 8.90280              | 0.19470              | 0.00000      | 0.0000      | 659           |
| 09/01/2012 | \$ / R 2013/12/13      | 8.98   | C            | Foreign Exchange Future | 1.11400                 | 1.07800              | 3.23160              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/12/13      | 8.98   | P            | Foreign Exchange Future | 1.20600                 | 1.15300              | 4.39469              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/12/13      | 9.03   | C            | Foreign Exchange Future | 1.09700                 | 1.06100              | 3.28168              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/12/13      | 9.03   | P            | Foreign Exchange Future | 1.23900                 | 1.18600              | 4.27764              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/12/13      | 8.93   | C            | Foreign Exchange Future | 1.13100                 | 1.09500              | 3.18302              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2013/12/13      | 8.93   | P            | Foreign Exchange Future | 1.17300                 | 1.12000              | 4.51833              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      |        |              | Foreign Exchange Future | 9.42240                 | 9.43510              | 0.13479              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.50   | C            | Foreign Exchange Future | 1.86200                 | 1.80900              | 2.84640              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.50   | P            | Foreign Exchange Future | 0.94000                 | 0.87400              | 7.02128              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.55   | C            | Foreign Exchange Future | 1.84300                 | 1.79000              | 2.87575              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.55   | P            | Foreign Exchange Future | 0.97100                 | 0.90500              | 6.79712              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.45   | C            | Foreign Exchange Future | 1.88100                 | 1.82900              | 2.76449              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.45   | P            | Foreign Exchange Future | 0.90900                 | 0.84400              | 7.15072              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.00   | P            | Foreign Exchange Future | 0.65300                 | 0.59500              | 8.88208              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2014/12/12      | 8.00   | C            | Foreign Exchange Future | 2.07500                 | 2.03000              | 2.16867              | 0.00000      | 0.0000      | 200           |
| 09/01/2012 | \$ / R 2015/12/14      |        |              | Foreign Exchange Future | 10.49650                | 10.50920             | 0.12099              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.20   | C            | Foreign Exchange Future | 2.53400                 | 2.47900              | 2.17048              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.20   | P            | Foreign Exchange Future | 1.23800                 | 1.17000              | 5.49273              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.25   | C            | Foreign Exchange Future | 2.51600                 | 2.46100              | 2.18601              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.25   | P            | Foreign Exchange Future | 1.27000                 | 1.20200              | 5.35433              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.15   | C            | Foreign Exchange Future | 2.55300                 | 2.49700              | 2.19350              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R 2015/12/14      | 9.15   | P            | Foreign Exchange Future | 1.20700                 | 1.13800              | 5.71665              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 |        |              | Foreign Exchange Future | 8.25720                 | 8.26910              | 0.14412              | 0.00000      | 0.0000      | 796           |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.55   | C            | Foreign Exchange Future | 0.75380                 | 0.75239              | 0.18705              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.55   | P            | Foreign Exchange Future | 0.04660                 | 0.03329              | 28.56223             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.60   | C            | Foreign Exchange Future | 0.71269                 | 0.70953              | 0.44339              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.60   | P            | Foreign Exchange Future | 0.05549                 | 0.04043              | 27.14003             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.50   | C            | Foreign Exchange Future | 0.79601                 | 0.79625              | 0.03015              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 7.50   | P            | Foreign Exchange Future | 0.03881                 | 0.02715              | 30.04380             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 8.20   | P            | Foreign Exchange Future | 0.27825                 | 0.24507              | 11.92453             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/03/19 | 8.20   | C            | Foreign Exchange Future | 0.33545                 | 0.31417              | 6.34372              | 0.00000      | 0.0000      | 80            |
| 09/01/2012 | \$ / R MAXI 2012/06/18 |        |              | Foreign Exchange Future | 8.36430                 | 8.37750              | 0.15781              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.35   | C            | Foreign Exchange Future | 0.50243                 | 0.48112              | 4.24139              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.35   | P            | Foreign Exchange Future | 0.48813                 | 0.45362              | 7.06984              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.40   | C            | Foreign Exchange Future | 0.48339                 | 0.46241              | 4.34018              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.40   | P            | Foreign Exchange Future | 0.51909                 | 0.48491              | 6.58460              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.30   | C            | Foreign Exchange Future | 0.52155                 | 0.50071              | 3.99578              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | \$ / R MAXI 2012/06/18 | 8.30   | P            | Foreign Exchange Future | 0.45725                 | 0.42321              | 7.44451              | 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | £ / R 2012/03/19 |        |              | Foreign Exchange Future | 12.71800                | 12.75040             | 0.25476              | 12.72800     | 12.7280     | 10,623        |
| 09/01/2012 | £ / R 2012/03/19 | 11.45  | C            | Foreign Exchange Future | 1.29700                 | 1.32700              | 2.31303              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.45  | P            | Foreign Exchange Future | 0.02900                 | 0.02700              | 6.89655              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.50  | C            | Foreign Exchange Future | 1.25100                 | 1.27900              | 2.23821              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.50  | P            | Foreign Exchange Future | 0.03300                 | 0.02900              | 12.12121             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.40  | C            | Foreign Exchange Future | 1.34500                 | 1.37500              | 2.23048              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.40  | P            | Foreign Exchange Future | 0.02700                 | 0.02500              | 7.40741              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.55  | C            | Foreign Exchange Future | 1.20400                 | 1.23200              | 2.32558              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.55  | P            | Foreign Exchange Future | 0.03600                 | 0.03200              | 11.11111             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.90  | C            | Foreign Exchange Future | 0.89400                 | 0.91300              | 2.12528              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.90  | P            | Foreign Exchange Future | 0.07600                 | 0.06300              | 17.10526             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.00  | C            | Foreign Exchange Future | 1.73400                 | 1.76500              | 1.78777              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.00  | P            | Foreign Exchange Future | 0.01600                 | 0.01500              | 6.25000              | 0.00000      | 0.0000      | 768           |
| 09/01/2012 | £ / R 2012/03/19 | 11.80  | C            | Foreign Exchange Future | 0.98000                 | 1.00200              | 2.24490              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.80  | P            | Foreign Exchange Future | 0.06200                 | 0.05200              | 16.12903             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.30  | C            | Foreign Exchange Future | 0.60200                 | 0.60300              | 0.16611              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.30  | P            | Foreign Exchange Future | 0.18400                 | 0.15300              | 16.84783             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.35  | C            | Foreign Exchange Future | 1.39300                 | 1.42300              | 2.15363              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.35  | P            | Foreign Exchange Future | 0.02500                 | 0.02300              | 8.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 10.90  | C            | Foreign Exchange Future | 1.83200                 | 1.86300              | 1.69214              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 10.90  | P            | Foreign Exchange Future | 0.01400                 | 0.01300              | 7.14286              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.70  | C            | Foreign Exchange Future | 1.06900                 | 1.09300              | 2.24509              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.70  | P            | Foreign Exchange Future | 0.05100                 | 0.04300              | 15.68627             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.10  | C            | Foreign Exchange Future | 1.63600                 | 1.66700              | 1.89487              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.10  | P            | Foreign Exchange Future | 0.01800                 | 0.01700              | 5.55556              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.00  | C            | Foreign Exchange Future | 0.81100                 | 0.82600              | 1.84957              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.00  | P            | Foreign Exchange Future | 0.09300                 | 0.07600              | 18.27957             | 0.00000      | 0.0000      | 768           |
| 09/01/2012 | £ / R 2012/03/19 | 11.95  | C            | Foreign Exchange Future | 0.85300                 | 0.87000              | 1.99297              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 11.95  | P            | Foreign Exchange Future | 0.08500                 | 0.07000              | 17.64706             | 0.00000      | 0.0000      | 9,000         |
| 09/01/2012 | £ / R 2012/03/19 | 12.55  | C            | Foreign Exchange Future | 0.46200                 | 0.45600              | 1.29870              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.55  | P            | Foreign Exchange Future | 0.29400                 | 0.25600              | 12.92517             | 0.00000      | 0.0000      | 3,000         |
| 09/01/2012 | £ / R 2012/03/19 | 12.85  | P            | Foreign Exchange Future | 0.46600                 | 0.42300              | 9.22747              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 12.85  | C            | Foreign Exchange Future | 0.33400                 | 0.32300              | 3.29341              | 0.00000      | 0.0000      | 3,000         |
| 09/01/2012 | £ / R 2012/03/19 | 13.55  | P            | Foreign Exchange Future | 0.99200                 | 0.94800              | 4.43548              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/03/19 | 13.55  | C            | Foreign Exchange Future | 0.16000                 | 0.14800              | 7.50000              | 0.00000      | 0.0000      | 9,000         |
| 09/01/2012 | £ / R 2012/06/18 |        |              | Foreign Exchange Future | 12.87050                | 12.90500             | 0.26805              | 12.90400     | 12.9040     | 2,985         |
| 09/01/2012 | £ / R 2012/06/18 | 11.85  | C            | Foreign Exchange Future | 1.21500                 | 1.22400              | 0.74074              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/06/18 | 11.85  | P            | Foreign Exchange Future | 0.19500                 | 0.16900              | 13.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/06/18 | 11.90  | C            | Foreign Exchange Future | 1.18000                 | 1.18700              | 0.59322              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/06/18 | 11.90  | P            | Foreign Exchange Future | 0.21000                 | 0.18200              | 13.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/06/18 | 11.80  | C            | Foreign Exchange Future | 1.25100                 | 1.26100              | 0.79936              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/06/18 | 11.80  | P            | Foreign Exchange Future | 0.18100                 | 0.15600              | 13.81215             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 |        |              | Foreign Exchange Future | 13.01900                | 13.05620             | 0.28574              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 | 13.45  | C            | Foreign Exchange Future | 0.71400                 | 0.71600              | 0.28011              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 | 13.45  | P            | Foreign Exchange Future | 1.14500                 | 1.11000              | 3.05677              | 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | £ / R 2012/09/17 | 13.50  | C            | Foreign Exchange Future | 0.69900                 | 0.70100              | 0.28612              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 | 13.50  | P            | Foreign Exchange Future | 1.18000                 | 1.14500              | 2.96610              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 | 13.40  | C            | Foreign Exchange Future | 0.72900                 | 0.73200              | 0.41152              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | £ / R 2012/09/17 | 13.40  | P            | Foreign Exchange Future | 1.11000                 | 1.07600              | 3.06306              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 |        |              | Foreign Exchange Future | 0.10720                 | 0.10760              | 0.37313              | 0.10690      | 0.1069      | 4,328         |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.09   | C            | Foreign Exchange Future | 0.01727                 | 0.01765              | 2.20035              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.09   | P            | Foreign Exchange Future | 0.00007                 | 0.00005              | 28.57143             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.10   | C            | Foreign Exchange Future | 0.00807                 | 0.00819              | 1.48699              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.10   | P            | Foreign Exchange Future | 0.00087                 | 0.00059              | 32.18391             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.08   | C            | Foreign Exchange Future | 0.02721                 | 0.02761              | 1.47005              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/03/19 | 0.08   | P            | Foreign Exchange Future | 0.00001                 | 0.00001              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 |        |              | Foreign Exchange Future | 0.10870                 | 0.10920              | 0.45998              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.11   | C            | Foreign Exchange Future | 0.00670                 | 0.00659              | 1.64179              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.11   | P            | Foreign Exchange Future | 0.00600                 | 0.00539              | 10.16667             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.12   | C            | Foreign Exchange Future | 0.00369                 | 0.00349              | 5.42005              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.12   | P            | Foreign Exchange Future | 0.01299                 | 0.01229              | 5.38876              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.10   | C            | Foreign Exchange Future | 0.01239                 | 0.01258              | 1.53349              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | ¥ / R 2012/06/18 | 0.10   | P            | Foreign Exchange Future | 0.00169                 | 0.00138              | 18.34320             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 |        |              | Foreign Exchange Future | 10.50300                | 10.53590             | 0.31324              | 10.53200     | 10.5170     | 22,397        |
| 09/01/2012 | € / R 2012/03/19 | 10.10  | C            | Foreign Exchange Future | 0.53600                 | 0.53900              | 0.55970              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.10  | P            | Foreign Exchange Future | 0.13300                 | 0.10300              | 22.55639             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.15  | C            | Foreign Exchange Future | 0.50300                 | 0.50400              | 0.19881              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.15  | P            | Foreign Exchange Future | 0.15000                 | 0.11800              | 21.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.05  | C            | Foreign Exchange Future | 0.57000                 | 0.57600              | 1.05263              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.05  | P            | Foreign Exchange Future | 0.11700                 | 0.09000              | 23.07692             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.05   | C            | Foreign Exchange Future | 1.46400                 | 1.49300              | 1.98087              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.05   | P            | Foreign Exchange Future | 0.01100                 | 0.00700              | 36.36364             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.25  | C            | Foreign Exchange Future | 0.44100                 | 0.43800              | 0.68027              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.25  | P            | Foreign Exchange Future | 0.18800                 | 0.15200              | 19.14894             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.80   | C            | Foreign Exchange Future | 0.76700                 | 0.78100              | 1.82529              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.80   | P            | Foreign Exchange Future | 0.06400                 | 0.04500              | 29.68750             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.00   | C            | Foreign Exchange Future | 1.51300                 | 1.54200              | 1.91672              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.00   | P            | Foreign Exchange Future | 0.01000                 | 0.00600              | 40.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.90   | C            | Foreign Exchange Future | 0.68400                 | 0.69500              | 1.60819              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 9.90   | P            | Foreign Exchange Future | 0.08100                 | 0.05900              | 27.16049             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.60  | C            | Foreign Exchange Future | 0.27000                 | 0.25600              | 5.18519              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.60  | P            | Foreign Exchange Future | 0.36700                 | 0.32000              | 12.80654             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.75  | C            | Foreign Exchange Future | 0.22000                 | 0.20500              | 6.81818              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.75  | P            | Foreign Exchange Future | 0.46700                 | 0.41900              | 10.27837             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.30  | C            | Foreign Exchange Future | 0.41200                 | 0.40800              | 0.97087              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 10.30  | P            | Foreign Exchange Future | 0.20900                 | 0.17200              | 17.70335             | 0.00000      | 0.0000      | 10,200        |
| 09/01/2012 | € / R 2012/03/19 | 11.10  | C            | Foreign Exchange Future | 0.13800                 | 0.12200              | 11.59420             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 11.10  | P            | Foreign Exchange Future | 0.73500                 | 0.68600              | 6.66667              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 11.50  | C            | Foreign Exchange Future | 0.08500                 | 0.07200              | 15.29412             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19 | 11.50  | P            | Foreign Exchange Future | 1.08200                 | 1.03600              | 4.25139              | 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 |
|------------|--------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | € / R 2012/03/19   | 10.90  | C            | Foreign Exchange Future | 0.18000                 | 0.16400              | 8.88889              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 10.90  | P            | Foreign Exchange Future | 0.57700                 | 0.52800              | 8.49220              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.75  | C            | Foreign Exchange Future | 0.06400                 | 0.05300              | 17.18750             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.75  | P            | Foreign Exchange Future | 1.31100                 | 1.26700              | 3.35622              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 10.95  | C            | Foreign Exchange Future | 0.16800                 | 0.15200              | 9.52381              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 10.95  | P            | Foreign Exchange Future | 0.61500                 | 0.56600              | 7.96748              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 9.55   | C            | Foreign Exchange Future | 0.98600                 | 1.00700              | 2.12982              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 9.55   | P            | Foreign Exchange Future | 0.03300                 | 0.02100              | 36.36364             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.30  | C            | Foreign Exchange Future | 0.10700                 | 0.09300              | 13.08411             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.30  | P            | Foreign Exchange Future | 0.90400                 | 0.85700              | 5.19912              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 10.80  | C            | Foreign Exchange Future | 0.20600                 | 0.19000              | 7.76699              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 10.80  | P            | Foreign Exchange Future | 0.50300                 | 0.45400              | 9.74155              | 0.00000      | 0.0000      | 3,400         |
| 09/01/2012 | € / R 2012/03/19   | 11.00  | P            | Foreign Exchange Future | 0.65400                 | 0.60500              | 7.49235              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.00  | C            | Foreign Exchange Future | 0.15700                 | 0.14100              | 10.19108             | 0.00000      | 0.0000      | 3,400         |
| 09/01/2012 | € / R 2012/03/19   | 11.60  | P            | Foreign Exchange Future | 1.17300                 | 1.12700              | 3.92157              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/03/19   | 11.60  | C            | Foreign Exchange Future | 0.07600                 | 0.06300              | 17.10526             | 0.00000      | 0.0000      | 10,200        |
| 09/01/2012 | € / R 2012/06/18   |        |              | Foreign Exchange Future | 10.65110                | 10.68530             | 0.32109              | 10.67600     | 10.6760     | 24,546        |
| 09/01/2012 | € / R 2012/06/18   | 10.40  | C            | Foreign Exchange Future | 0.64000                 | 0.62700              | 2.03125              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/06/18   | 10.40  | P            | Foreign Exchange Future | 0.38900                 | 0.34200              | 12.08226             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/06/18   | 10.45  | C            | Foreign Exchange Future | 0.61600                 | 0.60200              | 2.27273              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/06/18   | 10.45  | P            | Foreign Exchange Future | 0.41500                 | 0.36700              | 11.56627             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/06/18   | 10.35  | C            | Foreign Exchange Future | 0.66500                 | 0.65300              | 1.80451              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/06/18   | 10.35  | P            | Foreign Exchange Future | 0.36400                 | 0.31800              | 12.63736             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   |        |              | Foreign Exchange Future | 10.80010                | 10.83540             | 0.32685              | 0.00000      | 0.0000      | 350           |
| 09/01/2012 | € / R 2012/09/17   | 10.73  | C            | Foreign Exchange Future | 0.71900                 | 0.69900              | 2.78164              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   | 10.73  | P            | Foreign Exchange Future | 0.64400                 | 0.58900              | 8.54037              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   | 10.78  | C            | Foreign Exchange Future | 0.69500                 | 0.67500              | 2.87770              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   | 10.78  | P            | Foreign Exchange Future | 0.67000                 | 0.61500              | 8.20896              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   | 10.68  | C            | Foreign Exchange Future | 0.74400                 | 0.72400              | 2.68817              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2012/09/17   | 10.68  | P            | Foreign Exchange Future | 0.61900                 | 0.56400              | 8.88530              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   |        |              | Foreign Exchange Future | 11.23790                | 11.27270             | 0.30967              | 0.00000      | 0.0000      | 500           |
| 09/01/2012 | € / R 2013/12/13   | 11.49  | C            | Foreign Exchange Future | 1.15300                 | 1.12500              | 2.42845              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   | 11.49  | P            | Foreign Exchange Future | 1.40800                 | 1.34500              | 4.47443              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   | 11.54  | C            | Foreign Exchange Future | 1.13700                 | 1.10800              | 2.55057              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   | 11.54  | P            | Foreign Exchange Future | 1.44200                 | 1.37800              | 4.43828              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   | 11.44  | C            | Foreign Exchange Future | 1.17000                 | 1.14300              | 2.30769              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | € / R 2013/12/13   | 11.44  | P            | Foreign Exchange Future | 1.37500                 | 1.31300              | 4.50909              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 |        |              | Foreign Exchange Future | 8.36550                 | 8.38630              | 0.24864              | 8.36700      | 8.3670      | 28,096        |
| 09/01/2012 | AUS / R 2012/03/19 | 7.25   | C            | Foreign Exchange Future | 1.12900                 | 1.14800              | 1.68291              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.25   | P            | Foreign Exchange Future | 0.01400                 | 0.01200              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.30   | C            | Foreign Exchange Future | 1.08100                 | 1.10000              | 1.75763              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.30   | P            | Foreign Exchange Future | 0.01600                 | 0.01400              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.20   | C            | Foreign Exchange Future | 1.17800                 | 1.19700              | 1.61290              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.20   | P            | Foreign Exchange Future | 0.01300                 | 0.01100              | 15.38462             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AUS / R 2012/03/19 | 7.40   | C            | Foreign Exchange Future | 0.98600                 | 1.00300              | 1.72414              | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.40   | P            | Foreign Exchange Future | 0.02100                 | 0.01700              | 19.04762             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 6.95   | C            | Foreign Exchange Future | 1.42200                 | 1.44200              | 1.40647              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 6.95   | P            | Foreign Exchange Future | 0.00700                 | 0.00600              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.75   | C            | Foreign Exchange Future | 0.67300                 | 0.68500              | 1.78306              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.75   | P            | Foreign Exchange Future | 0.05800                 | 0.04900              | 15.51724             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.45   | C            | Foreign Exchange Future | 0.93800                 | 0.95600              | 1.91898              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.45   | P            | Foreign Exchange Future | 0.02300                 | 0.02000              | 13.04348             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.00   | C            | Foreign Exchange Future | 1.37300                 | 1.39300              | 1.45666              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.00   | P            | Foreign Exchange Future | 0.00800                 | 0.00700              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 6.20   | C            | Foreign Exchange Future | 2.16700                 | 2.18700              | 0.92293              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 6.20   | P            | Foreign Exchange Future | 0.00200                 | 0.00100              | 50.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.90   | C            | Foreign Exchange Future | 0.55300                 | 0.56300              | 1.80832              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/03/19 | 7.90   | P            | Foreign Exchange Future | 0.08800                 | 0.07700              | 12.50000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 |        |              | Foreign Exchange Future | 8.39910                 | 8.42100              | 0.26074              | 0.00000      | 0.0000      | 6,933         |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.65   | C            | Foreign Exchange Future | 0.87200                 | 0.88600              | 1.60550              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.65   | P            | Foreign Exchange Future | 0.12300                 | 0.11500              | 6.50407              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.70   | C            | Foreign Exchange Future | 0.83400                 | 0.84700              | 1.55875              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.70   | P            | Foreign Exchange Future | 0.13500                 | 0.12600              | 6.66667              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.60   | C            | Foreign Exchange Future | 0.91100                 | 0.92500              | 1.53677              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/06/18 | 7.60   | P            | Foreign Exchange Future | 0.11200                 | 0.10400              | 7.14286              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 |        |              | Foreign Exchange Future | 8.43780                 | 8.46060              | 0.27021              | 0.00000      | 0.0000      | 2,298         |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.24   | C            | Foreign Exchange Future | 0.62100                 | 0.62800              | 1.12721              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.24   | P            | Foreign Exchange Future | 0.42000                 | 0.40400              | 3.80952              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.29   | C            | Foreign Exchange Future | 0.59700                 | 0.60300              | 1.00503              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.29   | P            | Foreign Exchange Future | 0.44600                 | 0.42900              | 3.81166              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.19   | C            | Foreign Exchange Future | 0.64700                 | 0.65400              | 1.08192              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2012/09/17 | 8.19   | P            | Foreign Exchange Future | 0.39600                 | 0.38000              | 4.04040              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 |        |              | Foreign Exchange Future | 9.41520                 | 9.44130              | 0.27721              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.30   | C            | Foreign Exchange Future | 2.48300                 | 2.50500              | 0.88602              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.30   | P            | Foreign Exchange Future | 0.36800                 | 0.36400              | 1.08696              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.35   | C            | Foreign Exchange Future | 2.44200                 | 2.46500              | 0.94185              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.35   | P            | Foreign Exchange Future | 0.37700                 | 0.37400              | 0.79576              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.25   | C            | Foreign Exchange Future | 2.52400                 | 2.54600              | 0.87163              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | AU\$ / R 2015/12/14 | 7.25   | P            | Foreign Exchange Future | 0.35900                 | 0.35500              | 1.11421              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   |        |              | Foreign Exchange Future | 8.04860                 | 8.03860              | 0.12425              | 0.00000      | 0.0000      | 10            |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.55   | C            | Foreign Exchange Future | 0.53400                 | 0.52000              | 2.62172              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.55   | P            | Foreign Exchange Future | 0.03500                 | 0.03100              | 11.42857             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.60   | C            | Foreign Exchange Future | 0.49200                 | 0.47700              | 3.04878              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.60   | P            | Foreign Exchange Future | 0.04300                 | 0.03800              | 11.62791             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.50   | C            | Foreign Exchange Future | 0.57700                 | 0.56300              | 2.42634              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/03/19   | 7.50   | P            | Foreign Exchange Future | 0.02800                 | 0.02400              | 14.28571             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18   |        |              | Foreign Exchange Future | 8.13770                 | 8.13080              | 0.08479              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18   | 8.15   | C            | Foreign Exchange Future | 0.33300                 | 0.31300              | 6.00601              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18   | 8.15   | P            | Foreign Exchange Future | 0.34500                 | 0.33200              | 3.76812              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18   | 8.20   | C            | Foreign Exchange Future | 0.31400                 | 0.29400              | 6.36943              | 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 |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | CAD/ R 2012/06/18        | 8.20   | P            | Foreign Exchange Future | 0.37600                 | 0.36300              | 3.45745              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18        | 8.10   | C            | Foreign Exchange Future | 0.35400                 | 0.33500              | 5.36723              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CAD/ R 2012/06/18        | 8.10   | P            | Foreign Exchange Future | 0.31600                 | 0.30400              | 3.79747              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CF CANDO CAAN 2012/03/30 |        |              | Can-Do Future           | 0.37470                 | 0.36870              | 1.60128              | 0.00000      | 0.0000      | 100,000       |
| 09/01/2012 | CF CANDO CAAO 2012/03/30 |        |              | Can-Do Future           | 0.08520                 | 0.07920              | 7.04225              | 0.00000      | 0.0000      | 100,000       |
| 09/01/2012 | CF CANDO CAAS 2012/01/31 |        |              | Can-Do Future           | 0.18120                 | 0.19700              | 8.71965              | 0.00000      | 0.0000      | 12,500        |
| 09/01/2012 | CF CANDO CAAT 2012/02/29 |        |              | Can-Do Future           | 0.13680                 | 0.15100              | 10.38012             | 0.00000      | 0.0000      | 12,500        |
| 09/01/2012 | CF CANDO CAAU 2012/01/31 |        |              | Can-Do Future           | 0.02050                 | 0.01140              | 44.39024             | 0.00000      | 0.0000      | 19,481        |
| 09/01/2012 | CF CANDO CAAV 2012/02/29 |        |              | Can-Do Future           | 0.05400                 | 0.04130              | 23.51852             | 0.00000      | 0.0000      | 12,987        |
| 09/01/2012 | CHF / R 2012/03/19       |        |              | Foreign Exchange Future | 8.63760                 | 8.68370              | 0.53371              | 8.65400      | 8.6540      | 25            |
| 09/01/2012 | CHF / R 2012/03/19       | 8.60   | C            | Foreign Exchange Future | 0.29300                 | 0.28800              | 1.70648              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/03/19       | 8.60   | P            | Foreign Exchange Future | 0.25500                 | 0.20400              | 20.00000             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/03/19       | 8.65   | C            | Foreign Exchange Future | 0.27300                 | 0.26500              | 2.93040              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/03/19       | 8.65   | P            | Foreign Exchange Future | 0.28500                 | 0.23100              | 18.94737             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/03/19       | 8.55   | C            | Foreign Exchange Future | 0.31600                 | 0.31300              | 0.94937              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/03/19       | 8.55   | P            | Foreign Exchange Future | 0.22800                 | 0.17900              | 21.49123             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       |        |              | Foreign Exchange Future | 8.77030                 | 8.81690              | 0.53134              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.10   | C            | Foreign Exchange Future | 0.38700                 | 0.39200              | 1.29199              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.10   | P            | Foreign Exchange Future | 0.71700                 | 0.67500              | 5.85774              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.15   | C            | Foreign Exchange Future | 0.37300                 | 0.37700              | 1.07239              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.15   | P            | Foreign Exchange Future | 0.75300                 | 0.71000              | 5.71049              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.05   | C            | Foreign Exchange Future | 0.40200                 | 0.40800              | 1.49254              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | CHF / R 2012/06/18       | 9.05   | P            | Foreign Exchange Future | 0.68200                 | 0.64100              | 6.01173              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      |        |              | Foreign Exchange Future | 6.42030                 | 6.47480              | 0.84887              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.28   | C            | Foreign Exchange Future | 0.23800                 | 0.26200              | 10.08403             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.28   | P            | Foreign Exchange Future | 0.10100                 | 0.07100              | 29.70297             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.29   | C            | Foreign Exchange Future | 0.23200                 | 0.25500              | 9.91379              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.29   | P            | Foreign Exchange Future | 0.10500                 | 0.07400              | 29.52381             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.27   | C            | Foreign Exchange Future | 0.24400                 | 0.26900              | 10.24590             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/03/19      | 6.27   | P            | Foreign Exchange Future | 0.09700                 | 0.06800              | 29.89691             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      |        |              | Foreign Exchange Future | 6.46430                 | 6.52100              | 0.87713              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.30   | C            | Foreign Exchange Future | 0.37200                 | 0.39600              | 6.45161              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.30   | P            | Foreign Exchange Future | 0.20800                 | 0.17500              | 15.86538             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.35   | C            | Foreign Exchange Future | 0.34500                 | 0.36700              | 6.37681              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.35   | P            | Foreign Exchange Future | 0.23100                 | 0.19600              | 15.15152             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.25   | C            | Foreign Exchange Future | 0.40000                 | 0.42600              | 6.50000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | NZ\$ / R 2012/06/18      | 6.25   | P            | Foreign Exchange Future | 0.18600                 | 0.15500              | 16.66667             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      |        |              | Foreign Exchange Future | 1.10280                 | 1.10710              | 0.38992              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.11   | C            | Foreign Exchange Future | 0.00100                 | 0.00100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.11   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.12   | C            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.12   | P            | Foreign Exchange Future | 0.00900                 | 0.00900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.10   | C            | Foreign Exchange Future | 0.01100                 | 0.01100              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | PULA / R 2012/03/19      | 1.10   | P            | Foreign Exchange Future | 0.00000                 | 0.00000              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19        |        |              | Foreign Exchange Future | 1.30600                 | 1.30700              | 0.07657              | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 09/01/2012 | YUAN/R 2012/03/19 | 1.20   | C            | Foreign Exchange Future | 0.11550                 | 0.11430              | 1.03896              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19 | 1.20   | P            | Foreign Exchange Future | 0.00950                 | 0.00730              | 23.15789             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19 | 1.25   | C            | Foreign Exchange Future | 0.07900                 | 0.07620              | 3.54430              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19 | 1.25   | P            | Foreign Exchange Future | 0.02300                 | 0.01920              | 16.52174             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19 | 1.15   | C            | Foreign Exchange Future | 0.15900                 | 0.15900              | 0.00000              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/03/19 | 1.15   | P            | Foreign Exchange Future | 0.00300                 | 0.00200              | 33.33333             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 |        |              | Foreign Exchange Future | 1.32130                 | 1.32270              | 0.10596              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.15   | C            | Foreign Exchange Future | 0.18370                 | 0.18310              | 0.32662              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.15   | P            | Foreign Exchange Future | 0.01240                 | 0.01040              | 16.12903             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.20   | C            | Foreign Exchange Future | 0.14550                 | 0.14380              | 1.16838              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.20   | P            | Foreign Exchange Future | 0.02420                 | 0.02110              | 12.80992             | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.10   | C            | Foreign Exchange Future | 0.22720                 | 0.22790              | 0.30810              | 0.00000      | 0.0000      | 0             |
| 09/01/2012 | YUAN/R 2012/06/18 | 1.10   | P            | Foreign Exchange Future | 0.00590                 | 0.00520              | 11.86441             | 0.00000      | 0.0000      | 0             |

**Future Open Interest**

**643,427**

**Option Open Interest**

**257,026**

**Total**

**900,453**