



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 12/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.90420	6.95560	0.74447	7.01400	6.9440	309,864
12/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.16000	1.11200	4.13793	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.20900	1.16000	4.05294	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	3,000
12/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.11100	1.06300	4.32043	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.91700	0.87200	4.90731	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	15,000
12/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.05000	0.06400	28.00000	0.00000	0.0000	5,000
12/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.54600	0.50800	6.95971	0.00000	0.0000	2,800
12/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.22500	0.26600	18.22222	0.00000	0.0000	980
12/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.12100	0.11000	9.09091	0.00000	0.0000	10,000
12/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.16900	0.20700	22.48521	0.00000	0.0000	6,000
12/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.16500	0.15100	8.48485	0.00000	0.0000	10,000
12/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.59100	0.55100	6.76819	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.04500	0.05700	26.66667	0.00000	0.0000	10,000
12/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.72800	0.68600	5.76923	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03200	0.04200	31.25000	0.00000	0.0000	200
12/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.29000	0.33300	14.82759	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.08600	0.07700	10.46512	0.00000	0.0000	5,980
12/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.05900	0.05200	11.86441	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.36300	0.40800	12.39669	0.00000	0.0000	6,060
12/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.29900	0.27100	9.36455	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.10300	0.12700	23.30097	0.00000	0.0000	6,060
12/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.89600	2.84500	1.76105	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.46000	0.42400	7.82609	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.06400	0.08000	25.00000	0.00000	0.0000	8,880
12/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.37700	0.34500	8.48806	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.08100	0.10100	24.69136	0.00000	0.0000	6,000
12/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	8,880
12/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.40200	0.44900	11.69154	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.25600	0.29900	16.79688	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	1,980
12/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.14200	0.12900	9.15493	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.19600	0.23500	19.89796	0.00000	0.0000	1,980
12/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.63600	0.59600	6.28931	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04000	0.05200	30.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.15000	0.18100	20.66667	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.19600	0.17500	10.71429	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.02900	0.03800	31.03448	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.77500	0.73200	5.54839	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.09100	0.11300	24.17582	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.33700	0.30700	8.90208	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.13200	0.16100	21.96970	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.22800	0.20500	10.08772	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.52900	0.57700	9.07372	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02400	0.03100	29.16667	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.87000	0.82500	5.17241	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.15500	1.20600	4.41558	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.07200	0.09000	25.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.41800	0.38400	8.13397	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.68200	0.64000	6.15836	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.10500	1.15600	4.61538	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.25800	1.20900	3.89507	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.05500	1.10700	4.92891	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.82200	0.77800	5.35280	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.61900	0.66900	8.07754	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.20500	1.25600	4.23237	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.11700	0.14300	22.22222	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.26300	0.23700	9.88593	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.32500	0.37000	13.84615	0.00000	0.0000	0
12/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.07100	0.06400	9.85915	0.00000	0.0000	200
12/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	6.99680	7.04850	0.73891	7.09800	7.0331	47,307
12/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.16600	0.18700	12.65060	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51900	0.48900	5.78035	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.15500	0.17500	12.90323	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.55800	0.52700	5.55556	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.17800	0.20000	12.35955	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48100	0.45200	6.02911	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.16400	0.15200	7.31707	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.41100	0.45000	9.48905	0.00000	0.0000	6,425
12/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.07600	1.03500	3.81041	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.07300	0.08300	13.69863	0.00000	0.0000	2,962
12/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.27700	0.25900	6.49819	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.27400	0.30700	12.04380	0.00000	0.0000	2,962
12/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.44400	0.41600	6.30631	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.19100	0.21400	12.04188	0.00000	0.0000	5,000
12/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.87600	0.92300	5.36530	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	5,000
12/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.63900	0.60500	5.32081	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.13600	0.15300	12.50000	0.00000	0.0000	500
12/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.62300	0.66700	7.06260	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.07600	0.06900	9.21053	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.66200	0.70700	6.79758	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.78800	0.83400	5.83756	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.04100	0.03600	12.19512	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.06900	0.07900	14.49275	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.12200	1.08100	3.65419	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.06100	1.11100	4.71254	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.14500	0.16400	13.10345	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.59800	0.56600	5.35117	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.44300	0.48300	9.02935	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.14600	0.13500	7.53425	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.38100	0.41900	9.97375	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.18400	0.17100	7.06522	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.98500	0.94500	4.06091	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.10500	0.11900	13.33333	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.80800	0.77100	4.57921	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.35200	0.38900	10.51136	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.20500	0.19100	6.82927	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.74500	0.79100	6.17450	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.70300	0.74900	6.54339	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.05600	0.05100	8.92857	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.01300	1.06300	4.93583	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.09300	0.10500	12.90323	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.89600	0.85700	4.35268	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.11900	0.13500	13.44538	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.72200	0.68700	4.84765	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.51100	0.55300	8.21918	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.11400	0.10500	7.89474	0.00000	0.0000	5,000
12/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.15800	1.20800	4.31779	0.00000	0.0000	0
12/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.09260	7.14490	0.73739	7.19700	7.1519	15,126
12/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.38200	0.41800	9.42408	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.32500	0.30900	4.92308	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.35800	0.39400	10.05587	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.35100	0.33500	4.55840	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.40700	0.44400	9.09091	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.30000	0.28500	5.00000	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.40000	0.43700	9.25000	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.30700	0.29200	4.88599	0.00000	0.0000	1,000
12/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.33300	0.36400	9.30931	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.39000	0.36900	5.38462	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.29800	0.32700	9.73154	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.45500	0.43200	5.05495	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.51000	0.55000	7.84314	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.21700	0.20500	5.52995	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.31500	0.34500	9.52381	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.42200	0.40000	5.21327	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.54100	0.58200	7.57856	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.19800	0.18700	5.55556	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.21700	0.24000	10.59908	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.67400	0.64500	4.30267	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.14700	0.16400	11.56463	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	1.00400	0.96900	3.48606	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.25400	0.28000	10.23622	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.56100	0.53500	4.63458	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.10800	0.12100	12.03704	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.31500	1.27600	2.96578	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.57200	0.61400	7.34266	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.17900	0.16900	5.58659	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10400	0.11600	11.53846	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.36100	1.32100	2.93902	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.48100	0.52000	8.10811	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.23800	0.22500	5.46218	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.14000	0.15600	11.42857	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.04700	1.01100	3.43840	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.35100	0.38700	10.25641	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.35800	0.34200	4.46927	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.60500	0.64700	6.94215	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.16200	0.15200	6.17284	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.24100	0.26600	10.37344	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.59800	0.57100	4.51505	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.11800	0.13100	11.01695	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.22500	1.18600	3.18367	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.16100	0.17900	11.18012	0.00000	0.0000	0
12/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.91800	0.88400	3.70370	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.19550	7.24830	0.73379	0.00000	0.0000	2,000
12/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.41100	0.43900	6.81265	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.46600	0.44100	5.36481	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.39300	0.42000	6.87023	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.49800	0.47200	5.22088	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.42900	0.46100	7.45921	0.00000	0.0000	0
12/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.43400	0.41300	4.83871	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.30180	7.35440	0.72037	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.54800	0.58200	6.20438	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.44600	0.42800	4.03587	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.52500	0.55900	6.47619	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.47300	0.45500	3.80550	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.57100	0.60600	6.12960	0.00000	0.0000	13,000
12/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.41900	0.40200	4.05728	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.50200	0.48200	3.98406	0.00000	0.0000	0
12/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.50400	0.53600	6.34921	0.00000	0.0000	11,000
12/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.40490	7.45720	0.70629	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.46700	0.49600	6.20985	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.76200	0.73900	3.01837	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.45300	0.48100	6.18102	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.79800	0.77400	3.00752	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.48200	0.51200	6.22407	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.72700	0.70500	3.02613	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.98200	0.95600	2.64766	0.00000	0.0000	0
12/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.38700	0.41300	6.71835	0.00000	0.0000	300
12/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.36500	8.41680	0.61925	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.03800	1.08000	4.04624	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.17300	1.16300	0.85251	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.02200	1.06300	4.01174	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.20700	1.19600	0.91135	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.05500	1.09700	3.98104	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.14000	1.13000	0.87719	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.85500	0.84800	0.81871	0.00000	0.0000	0
12/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.22000	1.26500	3.68852	0.00000	0.0000	200
12/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.16230	9.21410	0.56536	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.41700	1.46100	3.10515	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45500	1.44700	0.54983	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.40000	1.44500	3.21429	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48800	1.48100	0.47043	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.43300	1.47800	3.14027	0.00000	0.0000	0
12/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.42100	1.41400	0.49261	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.90420	6.95560	0.74447	6.95950	6.9510	381
12/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.10327	0.12745	23.41435	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.29907	0.27185	9.10155	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.09132	0.11344	24.22251	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.33712	0.30784	8.68533	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.11685	0.14322	22.56739	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.26265	0.23762	9.52979	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.00000	0.34542	100.00000	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.00000	0.10102	100.00000	0.00000	0.0000	50
12/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	6.99680	7.04850	0.73891	7.05360	7.0536	15
12/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.27367	0.30733	12.29948	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.27687	0.25883	6.51569	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.25460	0.28301	11.15868	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.30780	0.28451	7.56660	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.29830	0.33307	11.65605	0.00000	0.0000	0
12/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.25150	0.23457	6.73161	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19			Foreign Exchange Future	10.96400	11.05080	0.79168	11.07570	11.0150	34,915
12/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.07500	0.09400	25.33333	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.61100	0.54300	11.12930	0.00000	0.0000	200
12/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.06700	0.08500	26.86567	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.65300	0.58400	10.56662	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.08300	0.10400	25.30120	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.56900	0.50300	11.59930	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.05500	0.07000	27.27273	0.00000	0.0000	8,945
12/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.74100	0.66900	9.71660	0.00000	0.0000	100
12/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.02200	0.02800	27.27273	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	1.15800	1.07700	6.99482	0.00000	0.0000	200
12/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.24300	0.20500	15.63786	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.20700	0.25600	23.67150	0.00000	0.0000	3,455
12/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.53500	0.61000	14.01869	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.07100	0.05900	16.90141	0.00000	0.0000	5,490
12/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.22900	0.28500	24.45415	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.21500	0.18400	14.41860	0.00000	0.0000	1,200
12/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.37500	0.32100	14.40000	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.13900	0.17200	23.74101	0.00000	0.0000	1,200
12/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.28600	0.34700	21.32867	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.17200	0.14600	15.11628	0.00000	0.0000	630
12/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.30600	0.25800	15.68627	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.17000	0.20900	22.94118	0.00000	0.0000	630
12/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.15400	0.18900	22.72727	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.34000	0.28800	15.29412	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.03300	0.04200	27.27273	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.96900	0.89100	8.04954	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.04500	0.05700	26.66667	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.83100	0.75600	9.02527	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.04000	0.05100	27.50000	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.87600	0.80000	8.67580	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.12500	0.15600	24.80000	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.41100	0.35500	13.62530	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.35000	0.41600	18.85714	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.13600	0.11500	15.44118	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.04900	0.06300	28.57143	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.78500	0.71200	9.29936	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.92200	0.84500	8.35141	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.42000	0.48900	16.42857	0.00000	0.0000	0
12/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.10600	0.08800	16.98113	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.10050	11.18810	0.78915	11.20010	11.1370	9,478
12/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.21700	0.24200	11.52074	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.76700	0.70400	8.21382	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.20500	0.22900	11.70732	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.80500	0.74100	7.95031	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.22900	0.25500	11.35371	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.72900	0.66700	8.50480	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.12000	0.13400	11.66667	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.22000	1.14600	6.06557	0.00000	0.0000	250
12/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.31800	0.35300	11.00629	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.51800	0.46500	10.23166	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.16500	0.18500	12.12121	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.96500	0.89700	7.04663	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.19500	0.21700	11.28205	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.84500	0.77900	7.81065	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.75100	0.81800	8.92144	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.15100	0.13000	13.90728	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.61600	0.67700	9.90260	0.00000	0.0000	0
12/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.21600	0.18900	12.50000	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.24160	11.33070	0.79259	0.00000	0.0000	2,827
12/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.45200	0.48800	7.96460	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.66000	0.60700	8.03030	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.43400	0.46900	8.06452	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.69200	0.63800	7.80347	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.47000	0.50700	7.87234	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.62800	0.57600	8.28025	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.41800	0.45100	7.89474	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.72600	0.67000	7.71350	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.31900	0.34500	8.15047	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.97700	0.91400	6.44831	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.65100	0.70300	7.98771	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.40900	0.37200	9.04645	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.34400	0.37200	8.13953	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.90200	0.84100	6.76275	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.23500	0.25500	8.51064	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.29300	1.22400	5.33643	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.48800	0.52700	7.99180	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.59600	0.54600	8.38926	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70600	0.76000	7.64873	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.36400	0.32900	9.61538	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.37200	0.40200	8.06452	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.83000	0.77100	7.10843	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.60000	0.64800	8.00000	0.00000	0.0000	0
12/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.45800	0.41700	8.95197	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.39160	11.48080	0.78303	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.47300	0.50700	7.18816	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.93100	0.87600	5.90763	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.45900	0.49100	6.97168	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.96700	0.91000	5.89452	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.48800	0.52300	7.17213	0.00000	0.0000	0
12/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.89600	0.84200	6.02679	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08590	0.08750	1.86263	0.00000	0.0000	12,348
12/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00634	0.00784	23.65931	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00044	0.00034	22.72727	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00123	0.00187	52.03252	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00533	0.00437	18.01126	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01592	0.01752	10.05025	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41410	11.41250	0.01402	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08720	0.08880	1.83486	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.00869	0.01005	15.65017	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00149	0.00125	16.10738	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00358	0.00440	22.90503	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00638	0.00560	12.22571	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01735	0.01892	9.04899	0.00000	0.0000	0
12/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00015	0.00012	20.00000	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.64510	9.70140	0.58372	9.74850	9.6700	58,476
12/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.17800	0.21200	19.10112	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.18300	0.16100	12.02186	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.15700	0.18500	17.83439	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.21200	0.18400	13.20755	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.20500	0.24100	17.56098	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.16000	0.14000	12.50000	0.00000	0.0000	2,065
12/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.27700	0.24400	11.91336	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.12200	0.14500	18.85246	0.00000	0.0000	5,655
12/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.77900	0.72900	6.41849	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	3,590



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.41000	0.45600	11.21951	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	6,195
12/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.03600	0.04500	25.00000	0.00000	0.0000	6,195
12/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.64100	0.59400	7.33229	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.07200	0.08700	20.83333	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.42700	0.38600	9.60187	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	1.01700	0.96500	5.11308	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.33400	0.37800	13.17365	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.92100	0.86900	5.64604	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0
12/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.96900	0.91700	5.36636	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.75030	9.80810	0.59280	9.81450	9.8145	4,928
12/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.29700	0.32500	9.42761	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.34700	0.31700	8.64553	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.27800	0.30500	9.71223	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.37800	0.34700	8.20106	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31700	0.35000	10.41009	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.31700	0.29200	7.88644	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.22900	0.25200	10.04367	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.47900	0.44400	7.30689	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.42300	0.46000	8.74704	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.22300	0.20200	9.41704	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.58400	0.62600	7.19178	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.13400	0.11800	11.94030	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.51600	0.55600	7.75194	0.00000	0.0000	0
12/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.16600	0.14800	10.84337	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19			Foreign Exchange Future	9.86110	9.92000	0.59730	0.00000	0.0000	8,503
12/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.33400	0.36000	7.78443	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.57300	0.54000	5.75916	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.31800	0.34300	7.86164	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.60700	0.57300	5.60132	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.35000	0.37700	7.71429	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.53900	0.50700	5.93692	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.92700	0.97200	4.85437	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.11600	0.10200	12.06897	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.29000	0.31300	7.93103	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.67900	0.64300	5.30191	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.44900	0.48300	7.57238	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.38800	0.36300	6.44330	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.96600	1.01200	4.76190	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.10500	0.09200	12.38095	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.40500	0.43400	7.16049	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.44400	0.41400	6.75676	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.20900	0.22800	9.09091	0.00000	0.0000	0
12/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.94800	0.90800	4.21941	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.28000	7.30730	0.37500	0.00000	0.0000	25,654
12/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.63900	0.66600	4.22535	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.59100	0.61800	4.56853	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.68700	0.71400	3.93013	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.27600	0.25900	6.15942	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.23800	0.22100	7.14286	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.32300	0.34600	7.12074	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.04300	0.03900	9.30233	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.17500	0.19400	10.85714	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04700	0.05500	17.02128	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.55	P	Foreign Exchange Future	0.31700	0.29800	5.99369	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.15	C	Foreign Exchange Future	0.20900	0.22900	9.56938	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.15	P	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.95	P	Foreign Exchange Future	0.68000	0.65600	3.52941	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.75	C	Foreign Exchange Future	0.54400	0.57000	4.77941	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.75	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.00	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.00	P	Foreign Exchange Future	0.72900	0.70400	3.42936	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.80	C	Foreign Exchange Future	0.49800	0.52400	5.22088	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.10	C	Foreign Exchange Future	0.24500	0.26600	8.57143	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.10	P	Foreign Exchange Future	0.06500	0.05900	9.23077	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.15	P	Foreign Exchange Future	0.87500	0.84900	2.97143	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.40	C	Foreign Exchange Future	0.08200	0.09400	14.63415	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	7.40	P	Foreign Exchange Future	0.20200	0.18700	7.42574	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.05	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
12/07/2011	AUS / R 2011/09/19	8.05	P	Foreign Exchange Future	0.77700	0.75200	3.21750	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19			Foreign Exchange Future	7.29770	7.32510	0.37546	0.00000	0.0000	890
12/07/2011	AUS / R 2011/12/19	6.65	C	Foreign Exchange Future	0.68100	0.70500	3.52423	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19	6.65	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19	6.70	C	Foreign Exchange Future	0.63800	0.66200	3.76176	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19	6.70	P	Foreign Exchange Future	0.04000	0.03700	7.50000	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19	6.60	C	Foreign Exchange Future	0.72500	0.75000	3.44828	0.00000	0.0000	0
12/07/2011	AUS / R 2011/12/19	6.60	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.14800	0.15800	6.75676	0.00000	0.0000	0
12/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.35000	0.33300	4.85714	0.00000	0.0000	0
12/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.21200	0.22500	6.13208	0.00000	0.0000	0
12/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.31820	7.34820	0.40994	0.00000	0.0000	4
12/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.29600	0.32000	8.10811	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.22800	0.22200	2.63158	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.27000	0.29300	8.51852	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.25200	0.24500	2.77778	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.32400	0.34800	7.40741	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.20600	0.20000	2.91262	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.22900	0.24700	7.86026	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.31100	0.29900	3.85852	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.48700	0.51200	5.13347	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.11900	0.11400	4.20168	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.12700	0.13900	9.44882	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.55900	0.54100	3.22004	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.21000	0.22800	8.57143	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.34200	0.33000	3.50877	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.45100	0.47600	5.54324	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.13300	0.12800	3.75940	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.13300	1.16200	2.55958	0.00000	0.0000	0
12/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.28940	8.32530	0.43308	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.40600	1.43800	2.27596	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.41700	0.41300	0.95923	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.37800	1.40800	2.17707	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.43900	0.43300	1.36674	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.44400	1.47600	2.21607	0.00000	0.0000	0
12/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.40500	0.40100	0.98765	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.11660	7.16480	0.67729	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.07800	0.10000	28.20513	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.21100	0.18500	12.32227	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.06400	0.08300	29.68750	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.24700	0.21800	11.74089	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.09400	0.11800	25.53191	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.17700	0.15300	13.55932	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.69200	0.64700	6.50289	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.64400	0.60000	6.83230	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.74000	0.69500	6.08108	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.02400	0.03300	37.50000	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.45700	0.41800	8.53392	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.52900	0.57600	8.88469	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.26900	0.31100	15.61338	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.83800	0.79200	5.48926	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.19760	7.24560	0.66689	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.19700	0.22200	12.69036	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.24900	0.22600	9.23695	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.17800	0.20200	13.48315	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.28000	0.25600	8.57143	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.21700	0.24800	14.28571	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.21900	0.20200	7.76256	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.09000	0.10300	14.44444	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.54200	0.50700	6.45756	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.47300	0.51400	8.66808	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.07500	0.06800	9.33333	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.09900	0.11300	14.14141	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.50100	0.46700	6.78643	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.43500	0.47600	9.42529	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.14700	0.16700	13.60544	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.34900	0.32100	8.02292	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.39900	0.43800	9.77444	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.13300	0.15100	13.53383	0.00000	0.0000	0
12/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.38500	0.35500	7.79221	0.00000	0.0000	0
12/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.03070	0.02610	14.98371	0.00000	0.0000	22,388
12/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.08860	0.08740	1.35440	0.00000	0.0000	21,898
12/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.27450	8.34970	0.90882	0.00000	0.0000	960
12/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.65400	0.72200	10.39755	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.61000	0.67700	10.98361	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.69900	0.76800	9.87124	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.15400	0.18500	20.12987	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.28000	0.23500	16.07143	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.03300	0.04100	24.24242	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.80900	0.74100	8.40544	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.03800	0.04600	21.05263	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.76400	0.69600	8.90052	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.52500	0.58900	12.19048	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.05100	0.03900	23.52941	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.71800	0.65200	9.19220	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.06100	0.07400	21.31148	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.58700	0.52400	10.73254	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.05400	0.06600	22.22222	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.63000	0.56600	10.15873	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.85600	0.78600	8.17757	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.99700	0.92600	7.12136	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.48400	0.54700	13.01653	0.00000	0.0000	0
12/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.06000	0.04700	21.66667	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.39530	8.47100	0.90169	0.00000	0.0000	25
12/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.37600	0.41700	10.90426	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.28100	0.24600	12.45552	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.35300	0.39100	10.76487	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.30800	0.27000	12.33766	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.40200	0.44400	10.44776	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.25700	0.22300	13.22957	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.29100	0.32300	10.99656	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.39600	0.35200	11.11111	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.45600	0.50200	10.08772	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.21100	0.18100	14.21801	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.61400	0.67000	9.12052	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.11900	0.09900	16.80672	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.27400	0.30300	10.58394	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.42900	0.38200	10.95571	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.17800	0.19800	11.23596	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.68300	0.62700	8.19912	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.09900	0.11000	11.11111	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	1.10400	1.03900	5.88768	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.13200	0.14700	11.36364	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.88700	0.82600	6.87711	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.31000	0.34300	10.64516	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.36500	0.32200	11.78082	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.54700	0.59900	9.50640	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.15200	0.12800	15.78947	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.72400	0.78500	8.42541	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.20100	0.22300	10.94527	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.60600	0.55200	8.91089	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.80400	0.86800	7.96020	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.22800	0.25200	10.52632	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.53300	0.48100	9.75610	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.16800	0.18600	10.71429	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.72300	0.66500	8.02213	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.25700	0.28500	10.89494	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.46200	0.41400	10.38961	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.09400	0.10400	10.63830	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	1.14900	1.08300	5.74413	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.12500	0.13800	10.40000	0.00000	0.0000	0
12/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.93000	0.86700	6.77419	0.00000	0.0000	0
12/07/2011	RAIN 2011/09/19			Foreign Exchange Future	13,876.12000	13,985.50000	0.78826	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.06780	1.07430	0.60873	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01450	0.01770	22.06897	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04670	0.04340	7.06638	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00600	0.00780	30.00000	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08820	0.08350	5.32880	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03420	0.03930	14.91228	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01640	0.01500	8.53659	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.08500	1.09160	0.60829	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03620	0.03990	10.22099	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.05120	0.04830	5.66406	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02220	0.02480	11.71171	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08720	0.08320	4.58716	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.05940	0.06430	8.24916	0.00000	0.0000	0
12/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02440	0.02270	6.96721	0.00000	0.0000	0

**Future Open Interest**

**577,987**

**Option Open Interest**

**208,399**

**Total**

**786,386**