



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 15/11/2011

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
15/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.01510	8.14770	1.65438	8.19000	8.0647	243,958
15/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.68400	0.80900	18.27485	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.01900	0.01100	42.10526	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.63900	0.76200	19.24883	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	1,000
15/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.73000	0.85700	17.39726	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	3,780
15/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.26700	1.39900	10.41831	0.00000	0.0000	500
15/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.21900	0.15600	28.76712	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.23400	0.30400	29.91453	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.01900	1.15100	12.95388	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	800
15/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.77600	0.90500	16.62371	0.00000	0.0000	5,560
15/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.86500	1.99800	7.13137	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
15/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.03700	0.02300	37.83784	0.00000	0.0000	12,000
15/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.55200	0.67100	21.55797	0.00000	0.0000	11,280
15/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.56600	1.69800	8.42912	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.61600	1.74800	8.16832	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.76500	1.89800	7.53541	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.21400	0.27800	29.90654	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.24900	0.18000	27.71084	0.00000	0.0000	10,750
15/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.06500	2.19800	6.44068	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.59500	0.71600	20.33613	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.03000	0.01800	40.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.31700	1.44900	10.02278	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	16,340
15/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.21700	1.34900	10.84634	0.00000	0.0000	200

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
15/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.28200	0.36100	28.01418	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.16700	0.11300	32.33533	0.00000	0.0000	560
15/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.40000	0.50100	25.25000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.08500	0.05300	37.64706	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.16800	1.30000	11.30137	0.00000	0.0000	560
15/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.71500	1.84800	7.75510	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.66600	1.79800	7.92317	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.01500	2.14800	6.60050	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.33700	0.42700	26.70623	0.00000	0.0000	1,000
15/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.12200	0.07900	35.24590	0.00000	0.0000	5,688
15/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.47100	0.58400	23.99151	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.05600	0.03600	35.71429	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.41600	1.54800	9.32203	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	5,000
15/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.16500	2.29800	6.14319	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.30800	0.39300	27.59740	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.14300	0.09500	33.56643	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.82400	0.95400	15.77670	0.00000	0.0000	12,300
15/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.46600	1.59800	9.00409	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	560
15/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.12700	0.16400	29.13386	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.46200	0.36600	20.77922	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.16500	0.21300	29.09091	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.35000	0.26500	24.28571	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	1.91500	2.04800	6.94517	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.87200	1.00300	15.02294	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.11800	1.25000	11.80680	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	0.92100	1.05200	14.22367	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	1,000
15/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.36600	1.49900	9.73646	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.81500	1.94800	7.32782	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.13800	0.17900	29.71014	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.42300	0.33100	21.74941	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
15/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.51600	1.64800	8.70712	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.06900	1.20000	12.25444	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.43400	0.54200	24.88479	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.06900	0.04400	36.23188	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.11700	0.15000	28.20513	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.50200	0.40200	19.92032	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.15100	0.19500	29.13907	0.00000	0.0000	400
15/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.38600	0.29700	23.05699	0.00000	0.0000	100
15/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.36700	0.46200	25.88556	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.10200	0.06400	37.25490	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	0.97000	1.10200	13.60825	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.19600	0.25400	29.59184	0.00000	0.0000	11,340
15/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.28100	0.20600	26.69039	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	1.96500	2.09800	6.76845	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.25700	0.33200	29.18288	0.00000	0.0000	12,579
15/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.19200	0.13400	30.20833	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.51100	0.62700	22.70059	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.04600	0.02900	36.95652	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.18000	0.23200	28.88889	0.00000	0.0000	1,620
15/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.31500	0.23400	25.71429	0.00000	0.0000	400
15/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.06800	0.08500	25.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.80300	0.68700	14.44583	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.84800	0.73000	13.91509	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.06300	0.07800	23.80952	0.00000	0.0000	10,750
15/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.93800	2.80600	4.49285	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.88500	3.75200	3.42342	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.71400	0.60100	15.82633	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.07900	0.09900	25.31646	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.58400	0.47900	17.97945	0.00000	0.0000	0
15/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.09900	0.12700	28.28283	0.00000	0.0000	12,500
15/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.11530	8.25090	1.67092	8.29250	8.1657	45,742
15/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.13100	1.25900	11.31742	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.08800	1.21400	11.58088	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.17600	1.30400	10.88435	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.16300	1.29100	11.00602	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	1,000

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
15/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.03200	1.15800	12.20930	0.00000	0.0000	30,100
15/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.06700	0.05700	14.92537	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.94800	1.07200	13.08017	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.08300	0.07100	14.45783	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.34500	1.47500	9.66543	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.99000	1.11400	12.52525	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.07500	0.06300	16.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.39100	1.52200	9.41769	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.72900	0.83400	14.40329	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.16400	0.13300	18.90244	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.51000	0.58900	15.49020	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.34500	0.28800	16.52174	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.83300	0.94700	13.68547	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.11800	0.09600	18.64407	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.37700	0.43800	16.18037	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.56200	0.48700	13.34520	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.43800	1.57000	9.17942	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	10,000
15/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.36100	0.42000	16.34349	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.59600	0.51900	12.91946	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.29900	1.42900	10.00770	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.48800	0.56400	15.57377	0.00000	0.0000	5,000
15/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.37300	0.31300	16.08579	0.00000	0.0000	176
15/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.07500	1.20200	11.81395	0.00000	0.0000	10,000
15/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.48500	1.61700	8.88889	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.79700	0.90700	13.80176	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.13200	0.10600	19.69697	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.41100	0.47700	16.05839	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.49600	0.42600	14.11290	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.55700	0.64100	15.08079	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.29200	0.24000	17.80822	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.11900	1.24600	11.34942	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.53300	1.66500	8.61057	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.58200	0.67000	15.12027	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.26700	0.21900	17.97753	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.46800	0.54100	15.59829	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.40300	0.34000	15.63275	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.53300	0.61400	15.19700	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
15/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.31800	0.26300	17.29560	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.42900	0.49700	15.85082	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.46400	0.39600	14.65517	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.87000	0.98800	13.56322	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.10500	0.08700	17.14286	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.90700	1.02900	13.45094	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.09200	0.07800	15.21739	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.25300	1.38300	10.37510	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.63500	0.73300	15.43307	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.22000	0.18200	17.27273	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.44800	0.51900	15.84821	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.43300	0.36800	15.01155	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.76300	0.87000	14.02359	0.00000	0.0000	5,000
15/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.14800	0.11900	19.59459	0.00000	0.0000	2,420
15/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.72600	1.86000	7.76362	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.97100	2.10600	6.84932	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.69600	0.79900	14.79885	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.18100	0.14800	18.23204	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.39300	0.45700	16.28499	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.52800	0.45600	13.63636	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.92200	2.05700	7.02393	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.20800	1.33700	10.67881	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.60800	0.70100	15.29605	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.24300	0.20000	17.69547	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.34600	0.40300	16.47399	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.63100	0.55200	12.51981	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.67700	1.81100	7.99046	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.66500	0.76500	15.03759	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.20000	0.16400	18.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.58000	1.71400	8.48101	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.62800	1.76200	8.23096	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	2,420
15/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.77500	1.90900	7.54930	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.02100	2.15600	6.67986	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.33200	0.38600	16.26506	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.66700	0.58500	12.29385	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
15/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.31800	0.37100	16.66667	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.70300	0.62000	11.80654	0.00000	0.0000	0
15/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.25000	0.29100	16.40000	0.00000	0.0000	3
15/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.93500	0.84000	10.16043	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.20930	8.34810	1.69077	8.38250	8.2712	21,691
15/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.10400	1.22500	10.96014	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06600	1.18600	11.25704	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.15700	0.13800	12.10191	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.14200	1.26500	10.77058	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.13300	0.11700	12.03008	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.62800	0.70600	12.42038	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.51900	0.45800	11.75337	0.00000	0.0000	132
15/11/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.05000	100.00000	0.00000	0.0000	0
15/11/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.00000	1.64800	100.00000	0.00000	0.0000	4,850
15/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.30070	8.44360	1.72154	0.00000	0.0000	1,479
15/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.27800	1.40500	9.93740	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.17700	0.16100	9.03955	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24200	1.36800	10.14493	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.19100	0.17400	8.90052	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.31500	1.44300	9.73384	0.00000	0.0000	16,000
15/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.16400	0.14900	9.14634	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.20500	0.18700	8.78049	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.20600	1.33100	10.36484	0.00000	0.0000	37,000
15/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.28100	1.19300	6.86963	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.48200	0.53700	11.41079	0.00000	0.0000	360
15/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.86700	0.96200	10.95732	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.46600	0.41800	10.30043	0.00000	0.0000	360
15/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.61100	0.68200	11.62029	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.91000	0.83800	7.91209	0.00000	0.0000	4,000
15/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.35900	1.26900	6.62252	0.00000	0.0000	0
15/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.46000	0.51300	11.52174	0.00000	0.0000	4,000
15/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.38590	8.53230	1.74579	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.10200	1.21100	9.89111	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.41600	0.37900	8.89423	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.07800	1.18500	9.92579	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.44200	0.40300	8.82353	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.12700	1.24100	10.11535	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.39100	0.35900	8.18414	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.58200	0.53200	8.59107	0.00000	0.0000	540
15/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.96800	1.06400	9.91736	0.00000	0.0000	300
15/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.32700	1.24600	6.10399	0.00000	0.0000	0
15/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.61300	0.67800	10.60359	0.00000	0.0000	540
15/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.46800	8.61300	1.71233	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.12300	1.22500	9.08281	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
15/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.60500	0.56200	7.10744	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.10300	1.20300	9.06618	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.63500	0.59000	7.08661	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.14400	1.24800	9.09091	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.57600	0.53500	7.11806	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.37000	1.29800	5.25547	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.73800	0.81100	9.89160	0.00000	0.0000	180
15/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.06300	1.16100	9.21919	0.00000	0.0000	0
15/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.69500	0.64800	6.76259	0.00000	0.0000	180
15/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.21050	9.34370	1.44618	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.84500	1.96000	6.23306	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.13500	1.11600	1.67401	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.82600	1.94100	6.29792	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.16600	1.14700	1.62950	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.86300	1.97900	6.22652	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.10300	1.08500	1.63191	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.82300	0.80800	1.82260	0.00000	0.0000	0
15/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.03300	2.15200	5.85342	0.00000	0.0000	200
15/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.30100	10.43420	1.29308	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.54300	2.67000	4.99410	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.44200	1.43600	0.41609	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.52600	2.65200	4.98812	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.47500	1.46800	0.47458	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.56000	2.68900	5.03906	0.00000	0.0000	0
15/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.40900	1.40500	0.28389	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.01510	8.14770	1.65438	8.15380	8.1538	409
15/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.01929	1.15094	12.91585	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00419	0.00324	22.67303	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.97012	1.10156	13.54884	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00502	0.00386	23.10757	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.06861	1.20042	12.33472	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00351	0.00272	22.50712	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.11530	8.25090	1.67092	8.25500	8.2550	422
15/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.72895	0.83411	14.42623	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.16365	0.13321	18.60067	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.69649	0.79927	14.75685	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.18119	0.14837	18.11358	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.76250	0.86999	14.09705	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.14720	0.11909	19.09647	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.49543	0.42591	14.03225	0.00000	0.0000	0
15/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.41073	0.47681	16.08843	0.00000	0.0000	80
15/11/2011	£ / R 2011/12/19			Foreign Exchange Future	12.75410	12.91420	1.25528	12.93300	12.8200	13,992
15/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.12200	1.27900	13.99287	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.07400	1.23000	14.52514	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
15/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.17000	1.32700	13.41880	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.62100	0.75900	22.22222	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.06700	0.04500	32.83582	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.46300	1.62200	10.86808	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.88500	1.03800	17.28814	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.02600	1.18200	15.20468	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.25600	2.41600	7.09220	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.05700	2.21700	7.77832	0.00000	0.0000	0
15/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19			Foreign Exchange Future	12.90170	13.06660	1.27813	13.10550	13.1055	3,982
15/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.53700	1.69600	10.34483	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.08500	0.07900	7.05882	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.49100	1.65100	10.73105	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.58200	1.74200	10.11378	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.08000	0.07500	6.25000	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.44600	1.60500	10.99585	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.17000	1.30700	11.70940	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.16800	0.14000	16.66667	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.95500	2.11600	8.23529	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	768
15/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.24400	1.38500	11.33441	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.14200	0.11800	16.90141	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.90300	1.01800	12.73533	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.30100	0.25100	16.61130	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.62800	1.78800	9.82801	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.05000	2.21100	7.85366	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.32100	1.47000	11.27933	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.11900	0.10300	13.44538	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.86100	2.02200	8.65126	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.09800	1.23000	12.02186	0.00000	0.0000	0
15/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.19600	0.16300	16.83673	0.00000	0.0000	768
15/11/2011	£ / R 2012/06/18			Foreign Exchange Future	13.03810	13.20810	1.30387	13.21500	13.1350	2,847
15/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.47200	1.60200	8.83152	0.00000	0.0000	0
15/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.28400	0.24400	14.08451	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
15/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.43800	1.56400	8.76217	0.00000	0.0000	0
15/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.30000	0.25600	14.66667	0.00000	0.0000	0
15/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.50500	1.64000	8.97010	0.00000	0.0000	0
15/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.26700	0.23200	13.10861	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10410	0.10600	1.82517	0.00000	0.0000	5,905
15/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02410	0.02600	7.88382	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01412	0.01602	13.45609	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03410	0.03600	5.57185	0.00000	0.0000	0
15/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10570	0.10750	1.70293	0.10600	0.1060	31
15/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01620	0.01790	10.49383	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00050	0.00040	20.00000	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00863	0.00992	14.94786	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00293	0.00242	17.40614	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02575	0.02755	6.99029	0.00000	0.0000	0
15/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19			Foreign Exchange Future	10.92280	11.05070	1.17095	11.06030	11.0000	21,552
15/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.12800	1.25500	11.25887	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.07900	1.20600	11.77016	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.17700	1.30500	10.87511	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.93400	1.05800	13.27623	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.37500	1.50300	9.30909	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.62400	1.75200	7.88177	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.52500	1.65200	8.32787	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.06100	0.07500	22.95082	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.88800	0.77400	12.83784	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.98200	1.10700	12.72912	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.07700	0.09500	23.37662	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.75400	0.64400	14.58886	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.42500	1.55300	8.98246	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	8,220
15/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.21400	0.26900	25.70093	0.00000	0.0000	8,220
15/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.29100	0.21800	25.08591	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.69900	0.81900	17.16738	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.02600	0.01800	30.76923	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
15/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.07100	0.08800	23.94366	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.79800	0.68700	13.90977	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.60900	0.72700	19.37603	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.88600	1.01000	13.99549	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.32600	1.45300	9.57768	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.15100	0.19000	25.82781	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.42800	0.33900	20.79439	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.79100	0.91400	15.54994	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.83800	0.96200	14.79714	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	2,740
15/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.65300	0.77300	18.37672	0.00000	0.0000	2,740
15/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.23300	0.29300	25.75107	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.26000	0.19200	26.15385	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.02600	0.90800	11.50097	0.00000	0.0000	0
15/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.06560	11.19950	1.21006	0.00000	0.0000	9,991
15/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.07900	1.19800	11.02873	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11300	0.09900	12.38938	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.04000	1.15700	11.25000	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12400	0.10800	12.90323	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.11900	1.24000	10.81323	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.03400	2.16600	6.48968	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.96400	1.07800	11.82573	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.14800	0.12900	12.83784	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.33200	1.46100	9.68468	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.08200	2.21400	6.34006	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.24400	1.37100	10.20900	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.72900	0.82500	13.16872	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.26300	0.22600	14.06844	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.64700	0.73300	13.29212	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.33100	0.28400	14.19940	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.92700	1.04000	12.18986	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16100	0.14100	12.42236	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.48900	0.55600	13.70143	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.52300	0.45700	12.61950	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
15/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.35900	0.40700	13.37047	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.79300	0.70800	10.71879	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.57400	0.65200	13.58885	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.40800	0.35300	13.48039	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.29900	0.33600	12.37458	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.98300	0.88700	9.76602	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.55100	0.62700	13.79310	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.43500	0.37800	13.10345	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.56000	1.69000	8.33333	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.41900	0.47500	13.36516	0.00000	0.0000	0
15/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.65300	0.57600	11.79173	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.20010	11.34060	1.25445	0.00000	0.0000	14,099
15/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.08100	1.19800	10.82331	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28100	0.25700	8.54093	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.04900	1.16400	10.96282	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.29900	0.27300	8.69565	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.11400	1.23200	10.59246	0.00000	0.0000	0
15/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26400	0.24100	8.71212	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.33160	11.48080	1.31667	0.00000	0.0000	250
15/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.10800	1.20600	8.84477	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.50200	0.45100	10.15936	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.07800	1.17600	9.09091	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.52200	0.47100	9.77011	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.10000	1.23800	12.54545	0.00000	0.0000	0
15/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.44400	0.43300	2.47748	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.15010	8.26980	1.46869	0.00000	0.0000	9,442
15/11/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.50200	1.62100	7.92277	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.45200	1.57100	8.19559	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.55100	1.67100	7.73694	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.67400	0.78400	16.32047	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.86200	0.97800	13.45708	0.00000	0.0000	0
15/11/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.17020	8.29360	1.51037	8.28000	8.2800	22,681
15/11/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.99500	1.09800	10.35176	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.07500	0.05400	28.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.95300	1.05500	10.70304	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.08300	0.06100	26.50602	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.03700	1.14200	10.12536	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.06700	0.04800	28.35821	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.87200	0.96900	11.12385	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
15/11/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.10200	0.07500	26.47059	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.25800	1.37000	8.90302	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.03800	0.02600	31.57895	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.61600	0.69600	12.98701	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.19600	0.15200	22.44898	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.83300	0.92700	11.28451	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11300	0.08300	26.54867	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.21300	1.32400	9.15087	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.04300	0.03000	30.23256	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.97800	2.10000	6.16785	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.52400	0.59200	12.97710	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.25400	0.19800	22.04724	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.20310	8.32960	1.54210	0.00000	0.0000	6,167
15/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.79400	0.88000	10.83123	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.24100	0.20000	17.01245	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.76200	0.84500	10.89239	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.25900	0.21500	16.98842	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.82700	0.91500	10.64087	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.22400	0.18500	17.41071	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.23600	8.36670	1.58694	8.28500	8.2850	2,098
15/11/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.00000	0.65000	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.00000	0.52000	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.00000	0.62700	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.00000	0.54700	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.00000	0.67400	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.00000	0.49400	100.00000	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.20750	9.33420	1.37605	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.30400	2.41900	4.99132	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.39700	0.38500	3.02267	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.26400	2.37900	5.07951	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.40700	0.39500	2.94840	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.34400	2.46000	4.94881	0.00000	0.0000	0
15/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.38700	0.37600	2.84238	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.86560	7.97350	1.37180	7.99000	7.9900	15
15/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.62600	0.73000	16.61342	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.57900	0.68200	17.78929	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.67300	0.77800	15.60178	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.28700	0.36900	28.57143	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.07100	0.04600	35.21127	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.06700	1.17500	10.12184	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	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
15/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.32300	0.40900	26.62539	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.05700	0.03600	36.84211	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.01700	1.12500	10.61947	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.48700	0.58700	20.53388	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.96800	1.07500	11.05372	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.44300	0.54100	22.12190	0.00000	0.0000	0
15/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	7.94970	8.06050	1.39376	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.53200	0.62200	16.91729	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.13200	0.11200	15.15152	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.49900	0.58500	17.23447	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.14900	0.12500	16.10738	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.56800	0.66000	16.19718	0.00000	0.0000	0
15/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.11800	0.10000	15.25424	0.00000	0.0000	0
15/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.10590	0.13310	25.68461	0.00000	0.0000	12,659
15/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.09930	0.13170	32.62840	0.00000	0.0000	18,519
15/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.18690	0.14450	22.68593	0.00000	0.0000	12,423
15/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.36990	0.41820	13.05758	0.00000	0.0000	100,000
15/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.13850	0.10530	23.97112	0.00000	0.0000	100,000
15/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.21500	0.16860	21.58140	0.00000	0.0000	12,346
15/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.10360	0.13380	29.15058	0.00000	0.0000	18,750
15/11/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.07710	0.09100	18.02853	0.00000	0.0000	12,500
15/11/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.06810	0.07810	14.68429	0.00000	0.0000	12,500
15/11/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.08290	0.06580	20.62726	0.00000	0.0000	19,481
15/11/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.10890	0.08850	18.73278	0.00000	0.0000	12,987
15/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.84530	8.92260	0.87391	8.85430	8.8543	37
15/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.59500	0.65400	9.91597	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.05000	0.03100	38.00000	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.55500	0.61100	10.09009	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.06000	0.03800	36.66667	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.63600	0.69900	9.90566	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.04100	0.02600	36.58537	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.44800	0.49100	9.59821	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.10300	0.06800	33.98058	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.72100	0.78900	9.43135	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.02600	0.01600	38.46154	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.95300	1.02900	7.97482	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.41500	0.45500	9.63855	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.12000	0.08200	31.66667	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.23800	0.25500	7.14286	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.29300	0.23200	20.81911	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
15/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.10600	0.10900	2.83019	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.66100	0.58600	11.34644	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.15900	0.16700	5.03145	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.46400	0.39400	15.08621	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.48200	0.52900	9.75104	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.08700	0.05600	35.63218	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.85700	0.93100	8.63477	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.10100	1.17700	6.90282	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.28000	0.30300	8.21429	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.23500	0.18000	23.40426	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.20000	1.27600	6.33333	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.32900	0.35900	9.11854	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.18400	0.13600	26.08696	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.22000	0.23400	6.36364	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.32500	0.26100	19.69231	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.38500	0.42100	9.35065	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.14000	0.09800	30.00000	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.70300	0.62700	10.81081	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14700	0.15300	4.08163	0.00000	0.0000	0
15/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.50200	0.43000	14.34263	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.97520	9.05650	0.90583	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.66700	0.69700	4.49775	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.29200	0.24100	17.46575	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.64100	0.66900	4.36817	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.31600	0.26300	16.77215	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.69400	0.72800	4.89914	0.00000	0.0000	0
15/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.26900	0.22200	17.47212	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	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
15/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,098.92000	16,336.95000	1.47855	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.26110	1.28360	1.78416	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.16230	0.18430	13.55514	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00120	0.00070	41.66667	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.11410	0.13510	18.40491	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00300	0.00150	50.00000	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.21160	0.23390	10.53875	0.00000	0.0000	0
15/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00050	0.00030	40.00000	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.27760	1.30060	1.80025	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11010	0.12710	15.44051	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.03250	0.02650	18.46154	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08190	0.09590	17.09402	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05430	0.04530	16.57459	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14460	0.16440	13.69295	0.00000	0.0000	0
15/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01700	0.01380	18.82353	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>758,955</b>
<b>Option Open Interest</b>										<b>301,864</b>
<b>Total</b>										<b>1,060,819</b>