



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/11/2011

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
24/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.53010	8.51470	0.18054	8.59110	8.4680	234,067
24/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	1.18200	1.16700	1.26904	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	1.13300	1.11700	1.41218	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
24/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.23200	1.21700	1.21753	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,780
24/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.78100	1.76500	0.89837	0.00000	0.0000	500
24/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.55900	0.54500	2.50447	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.53100	1.51600	0.97975	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	800
24/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.28200	1.26600	1.24805	0.00000	0.0000	5,560
24/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.38000	2.36500	0.63025	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
24/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	12,000
24/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	1.03300	1.01800	1.45208	0.00000	0.0000	11,280
24/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	2.08000	2.06500	0.72115	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	2.13000	2.11500	0.70423	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	2.28000	2.26500	0.65789	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.51700	0.50200	2.90135	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	10,750
24/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.58000	2.56500	0.58140	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	1.08300	1.06800	1.38504	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.83000	1.81500	0.81967	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
24/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.73100	1.71500	0.92432	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
24/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.64800	0.63400	2.16049	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	560
24/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.83600	0.82200	1.67464	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.68100	1.66500	0.95181	0.00000	0.0000	560
24/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	2.23000	2.21500	0.67265	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	2.18000	2.16500	0.68807	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.53000	2.51500	0.59289	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.74000	0.72700	1.75676	0.00000	0.0000	1,000
24/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	5,688
24/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.93400	0.91900	1.60600	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.93000	1.91500	0.77720	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
24/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.68000	2.66500	0.55970	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.69400	0.68000	2.01729	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.33200	1.31600	1.20120	0.00000	0.0000	12,300
24/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.98000	1.96500	0.75758	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
24/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.30700	0.29300	4.56026	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.12700	0.12800	0.78740	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.40200	0.38700	3.73134	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.43000	2.41500	0.61728	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.38100	1.36600	1.08617	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.63100	1.61500	0.98099	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.43100	1.41600	1.04822	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
24/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.88000	1.86500	0.79787	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.33000	2.31500	0.64378	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.33700	0.32300	4.15430	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.10700	0.10800	0.93458	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
24/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	2.03000	2.01500	0.73892	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.58100	1.56600	0.94877	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.88500	0.87000	1.69492	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.28000	0.26600	5.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.15000	0.15100	0.66667	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.36900	0.35400	4.06504	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.08900	0.08900	0.00000	0.00000	0.0000	100
24/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.78800	0.77400	1.77665	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.48100	1.46600	1.01283	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.47600	0.46100	3.15126	0.00000	0.0000	11,340
24/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.48000	2.46500	0.60484	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.60300	0.58900	2.32172	0.00000	0.0000	12,579
24/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.98400	0.96900	1.52439	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.43800	0.42300	3.42466	0.00000	0.0000	1,620
24/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	400
24/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.14400	0.13500	6.25000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.36400	0.37000	1.64835	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.40100	0.40700	1.49626	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.13100	0.12200	6.87023	0.00000	0.0000	19,273
24/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.42400	2.43800	0.57756	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.37000	3.38500	0.44510	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.29300	0.29800	1.70648	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.17300	0.16300	5.78035	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.20100	0.20300	0.99502	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.23100	0.21800	5.62771	0.00000	0.0000	12,500
24/11/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.00000	0.56900	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.00000	0.08400	100.00000	0.00000	0.0000	8,333
24/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.63660	8.62160	0.17368	8.71040	8.5775	46,833
24/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.61500	1.60000	0.92879	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.56700	1.55200	0.95724	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.66300	1.64800	0.90198	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01200	0.01200	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
24/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.65000	1.63400	0.96970	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	1,000
24/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.50700	1.49200	0.99536	0.00000	0.0000	30,100
24/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.41400	1.39800	1.13154	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.84500	1.83000	0.81301	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.46000	1.44500	1.02740	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02300	0.02300	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.89400	1.87900	0.79197	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	1.14600	1.13000	1.39616	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05900	0.05800	1.69492	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.83100	0.81800	1.56438	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.14400	0.14600	1.38889	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.27700	1.26200	1.17463	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.61900	0.60900	1.61551	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.28200	0.28700	1.77305	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.94400	1.92900	0.77160	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	10,000
24/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.59400	0.58400	1.68350	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.30700	0.31200	1.62866	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.79500	1.78000	0.83565	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.79700	0.78400	1.63112	0.00000	0.0000	5,000
24/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.16000	0.16200	1.25000	0.00000	0.0000	7,051
24/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.55400	1.53900	0.96525	0.00000	0.0000	10,000
24/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.99400	1.97800	0.80241	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.23300	1.21700	1.29765	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.67200	0.66100	1.63690	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.23500	0.23900	1.70213	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.90200	0.88800	1.55211	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.11500	0.11600	0.86957	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.60200	1.58600	0.99875	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	2.04300	2.02800	0.73421	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.93900	0.92500	1.49095	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.10200	0.10300	0.98039	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.76400	0.75100	1.70157	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
24/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.17700	0.17900	1.12994	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.86600	0.85300	1.50115	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.12900	0.13100	1.55039	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.70200	0.68900	1.85185	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.21500	0.21700	0.93023	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.32200	1.30700	1.13464	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.36800	1.35200	1.16959	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.74600	1.73100	0.85911	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	1.01900	1.00400	1.47203	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.08200	0.08200	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.73200	0.72000	1.63934	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.19500	0.19800	1.53846	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.18900	1.17300	1.34567	0.00000	0.0000	5,000
24/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	2,420
24/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.24200	2.22700	0.66905	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.49100	2.47600	0.60217	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	1.10300	1.08700	1.45059	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.64500	0.63500	1.55039	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.25800	0.26300	1.93798	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.44100	2.42600	0.61450	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.69800	1.68200	0.94229	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.01000	9.09011	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.97900	0.96300	1.63432	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09200	0.09100	1.08696	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.57000	0.56100	1.57895	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.33300	0.33900	1.80180	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.19200	2.17700	0.68431	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	1.06100	1.04500	1.50801	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07400	0.07300	1.35135	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	2.09300	2.07800	0.71667	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	2.14200	2.12700	0.70028	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	2,420
24/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.29200	2.27600	0.69808	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.54000	2.52500	0.59055	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00300	0.00300	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
24/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.54700	0.53800	1.64534	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.36000	0.36600	1.66667	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.52500	0.51600	1.71429	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.38800	0.39400	1.54639	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.41100	0.40300	1.94647	0.00000	0.0000	3
24/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.57400	0.58100	1.21951	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.71200	0.72100	1.26404	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.34900	0.34300	1.71920	0.00000	0.0000	100
24/11/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.48400	0.47600	1.65289	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.44700	0.45400	1.56600	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.45700	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.00000	0.48500	100.00000	0.00000	0.0000	176
24/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.73190	8.71880	0.15002	8.76150	8.6900	21,636
24/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.54900	1.53900	0.64558	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.06700	0.07000	4.47761	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.50600	1.49600	0.66401	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.07400	0.07700	4.05405	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.59200	1.58200	0.62814	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06000	0.06300	5.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.91800	0.91300	0.54466	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.28600	0.29400	2.79720	0.00000	0.0000	132
24/11/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	2.00800	1.99600	0.59761	0.00000	0.0000	4,850
24/11/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.72000	0.71800	0.27778	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.48800	0.49900	2.25410	0.00000	0.0000	200
24/11/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.00000	0.66000	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.00000	0.59100	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.00000	0.62300	100.00000	0.00000	0.0000	0
24/11/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.00000	0.65400	100.00000	0.00000	0.0000	132
24/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.82760	8.81230	0.17332	8.81420	8.8142	1,779
24/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.71800	1.70700	0.64028	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.09000	0.09500	5.55556	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.67700	1.66600	0.65593	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09900	0.10400	5.05051	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.76000	1.74800	0.68182	0.00000	0.0000	16,000
24/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.08200	0.08600	4.87805	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10800	0.11300	4.62963	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.63600	1.62500	0.67237	0.00000	0.0000	37,000
24/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.94800	0.96100	1.37131	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.67600	0.67300	0.44379	0.00000	0.0000	360
24/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.19700	1.19000	0.58480	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.26900	0.27800	3.34572	0.00000	0.0000	360
24/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.85200	0.84800	0.46948	0.00000	0.0000	0
24/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.62400	0.63600	1.92308	0.00000	0.0000	4,000
24/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.01800	1.03100	1.27701	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
24/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.64600	0.64300	0.46440	0.00000	0.0000	5,500
24/11/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.75200	0.76400	1.59574	0.00000	0.0000	1,500
24/11/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.78000	0.77600	0.51282	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.91550	8.90160	0.15591	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.46900	1.46800	0.06807	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25400	0.26600	4.72441	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.43600	1.43500	0.06964	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.27100	0.28300	4.42804	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.50200	1.50100	0.06658	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23700	0.24900	5.06329	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.36600	0.37900	3.55191	0.00000	0.0000	540
24/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.28100	1.28100	0.00000	0.00000	0.0000	300
24/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.01300	1.02500	1.18460	0.00000	0.0000	0
24/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.82800	0.82700	0.12077	0.00000	0.0000	540
24/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.99630	8.98240	0.15451	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.44900	1.44800	0.06901	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.40300	0.41600	3.22581	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.42100	1.42000	0.07037	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.42500	0.43800	3.05882	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.47800	1.47700	0.06766	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.38200	0.39500	3.40314	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.07600	1.08600	0.92937	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.97200	0.96800	0.41152	0.00000	0.0000	180
24/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.36600	1.36500	0.07321	0.00000	0.0000	0
24/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.47000	0.48300	2.76596	0.00000	0.0000	180
24/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.73690	9.72270	0.14584	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.15800	2.15200	0.27804	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.92100	0.92900	0.86862	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.13900	2.13300	0.28050	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.95200	0.96000	0.84034	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.17700	2.17100	0.27561	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.89000	0.89800	0.89888	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.63400	0.64400	1.57729	0.00000	0.0000	0
24/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.37100	2.36700	0.16871	0.00000	0.0000	200
24/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.82740	10.81320	0.13115	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.86600	2.85900	0.24424	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.23900	1.24600	0.56497	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.84700	2.84000	0.24587	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.27000	1.27700	0.55118	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.88600	2.87900	0.24255	0.00000	0.0000	0
24/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.20900	1.21600	0.57899	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.53010	8.51470	0.18054	0.00000	0.0000	356
24/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.53104	1.51564	1.00585	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00094	0.00094	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.48116	1.46576	1.03973	0.00000	0.0000	0

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24/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00106	0.00106	0.00000	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.58094	1.56553	0.97474	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00084	0.00083	1.19048	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.63660	8.62160	0.17368	0.00000	0.0000	432
24/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	1.14555	1.12997	1.36005	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05895	0.05837	0.98388	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	1.10284	1.08724	1.41453	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06624	0.06564	0.90580	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.18889	1.17333	1.30878	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05229	0.05173	1.07095	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.23546	0.23973	1.81347	0.00000	0.0000	0
24/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.67206	0.66133	1.59658	0.00000	0.0000	80
24/11/2011	£ / R 2011/12/19			Foreign Exchange Future	13.27430	13.19010	0.63431	13.31900	13.2130	13,924
24/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.62900	1.54600	5.09515	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.57900	1.49700	5.19316	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.67800	1.59600	4.88677	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	1.09000	1.01100	7.24771	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.97600	1.89300	4.20040	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.38400	1.30200	5.92486	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.53000	1.44800	5.35948	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.77400	2.69000	3.02812	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.57400	2.49100	3.22455	0.00000	0.0000	0
24/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19			Foreign Exchange Future	13.42730	13.34410	0.61963	13.33600	13.3360	5,737
24/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	2.02500	1.95600	3.40741	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.04800	0.06200	29.16667	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.97800	1.90900	3.48837	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.05100	0.06500	27.45098	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	2.07300	2.00300	3.37675	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.04600	0.05900	28.26087	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.93000	1.86300	3.47150	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.60000	1.54200	3.62500	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07300	0.09800	34.24658	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.46000	2.38300	3.13008	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	768
24/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.69400	1.63200	3.65998	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
24/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.06700	0.08800	31.34328	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.26400	1.22200	3.32278	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.13700	0.17800	29.92701	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	2.12100	2.05000	3.34748	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.55700	2.48000	3.01134	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.03000	0.03600	20.00000	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.78800	1.72400	3.57942	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.06100	0.08000	31.14754	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.36300	2.28700	3.21625	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.50700	1.45200	3.64964	0.00000	0.0000	0
24/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08000	0.10800	35.00000	0.00000	0.0000	768
24/11/2011	£ / R 2012/06/18			Foreign Exchange Future	13.56340	13.48390	0.58614	13.57000	13.5700	2,854
24/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.87800	1.81700	3.24814	0.00000	0.0000	0
24/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16500	0.18300	10.90909	0.00000	0.0000	0
24/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.83700	1.77600	3.32063	0.00000	0.0000	0
24/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17400	0.19200	10.34483	0.00000	0.0000	0
24/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.92000	1.85800	3.22917	0.00000	0.0000	0
24/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15700	0.17400	10.82803	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.11040	0.11040	0.00000	0.00000	0.0000	5,905
24/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.03040	0.03040	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.02041	0.02041	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.04040	0.04040	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.11210	0.11210	0.00000	0.00000	0.0000	31
24/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.02223	0.02223	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00013	0.00013	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01331	0.01329	0.15026	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00121	0.00119	1.65289	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.03215	0.03215	0.00000	0.00000	0.0000	0
24/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19			Foreign Exchange Future	11.41720	11.35270	0.56494	11.47800	11.3310	21,643
24/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.61800	1.55400	3.95550	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.56800	1.50400	4.08163	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.66800	1.60400	3.83693	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.41900	1.35500	4.51022	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.86800	1.80300	3.47966	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00100	0.00000	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
24/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	2.11700	2.05300	3.02315	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	2.01700	1.95300	3.17303	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.10500	0.08400	20.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.43800	0.48100	9.81735	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.46900	1.40500	4.35671	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.14400	0.11700	18.75000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.32700	0.36400	11.31498	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.91800	1.85300	3.38895	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	8,220
24/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.46900	0.41500	11.51386	0.00000	0.0000	8,220
24/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.05200	0.06200	19.23077	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	1.17200	1.10800	5.46075	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.13000	0.10500	19.23077	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.36300	0.40200	10.74380	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	1.07300	1.01000	5.87139	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.37000	1.30500	4.74453	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.81800	1.75300	3.57536	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.32800	0.28200	14.02439	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.11100	0.12900	16.21622	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.27000	1.20600	5.03937	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.32000	1.25600	4.84848	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,740
24/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	1.12200	1.05900	5.61497	0.00000	0.0000	2,740
24/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.50900	0.45300	11.00196	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.56000	0.60700	8.39286	0.00000	0.0000	0
24/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.07700	0.06000	22.07792	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.57500	11.51240	0.54082	0.00000	0.0000	11,017
24/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.53000	1.47300	3.72549	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.48500	1.42700	3.90572	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.57600	1.51800	3.68020	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.53500	2.47400	2.40631	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01000	0.01200	20.00000	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
24/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.39500	1.33800	4.08602	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.07000	0.07600	8.57143	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.80900	1.74900	3.31675	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.58500	2.52300	2.39845	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.71500	1.65600	3.44023	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	1.10000	1.04700	4.81818	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.12500	0.13500	8.00000	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.98400	0.93500	4.97967	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.15900	0.17300	8.80503	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.35000	1.29400	4.14815	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.07500	0.08200	9.33333	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.74900	0.70500	5.87450	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.27400	0.29300	6.93431	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.54300	0.50700	6.62983	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.46800	0.49500	5.76923	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.87600	0.82800	5.47945	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.20100	0.21600	7.46269	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.44500	0.41400	6.96629	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.62000	0.65200	5.16129	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.84100	0.79500	5.46968	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.21600	0.23300	7.87037	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	2.04700	1.98700	2.93112	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.63900	0.59900	6.25978	0.00000	0.0000	0
24/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.36400	0.38700	6.31868	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.71320	11.65500	0.49688	11.73000	11.7300	14,099
24/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.48500	1.43700	3.23232	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.17200	0.18200	5.81395	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.44500	1.39700	3.32180	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.18200	0.19200	5.49451	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.52600	1.47700	3.21101	0.00000	0.0000	0
24/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.16300	0.17200	5.52147	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.85200	11.79290	0.49865	0.00000	0.0000	200
24/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.42900	1.38400	3.14906	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.30300	0.31700	4.62046	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.39400	1.34900	3.22812	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.31800	0.33200	4.40252	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.46500	1.41900	3.13993	0.00000	0.0000	0
24/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.28900	0.30200	4.49827	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.26260	8.25650	0.07383	8.34500	8.3090	9,692
24/11/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.61300	1.60700	0.37198	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00100	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
24/11/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.56300	1.55700	0.38388	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.66300	1.65700	0.36079	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.77000	0.76500	0.64935	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.96600	0.96100	0.51760	0.00000	0.0000	0
24/11/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.28170	8.27780	0.04709	0.00000	0.0000	21,973
24/11/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.08500	1.08500	0.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.04100	1.04200	0.09606	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.12900	1.12900	0.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.95500	0.95700	0.20942	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.35800	1.35700	0.07364	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.68300	0.68700	0.58565	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15100	0.15900	5.29801	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91400	0.91500	0.10941	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08200	0.08700	6.09756	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.31100	1.31000	0.07628	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08700	2.08400	0.14375	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.58100	0.58600	0.86059	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19900	0.20800	4.52261	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.31690	8.31390	0.03607	8.40400	8.3890	6,402
24/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87800	0.87800	0.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.21100	0.21400	1.42180	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.84400	0.84400	0.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.22700	0.23000	1.32159	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.91300	0.91300	0.00000	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.19600	0.19900	1.53061	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.35470	8.34930	0.06463	0.00000	0.0000	2,098
24/11/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.66500	0.66100	0.60150	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.54700	0.54800	0.18282	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.64200	0.63800	0.62305	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.57400	0.57500	0.17422	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68800	0.68400	0.58140	0.00000	0.0000	0
24/11/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.52000	0.52100	0.19231	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.35100	9.33980	0.11977	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.43400	2.42500	0.36976	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
24/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38300	0.38500	0.52219	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.39400	2.38400	0.41771	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39300	0.39400	0.25445	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.47500	2.46500	0.40404	0.00000	0.0000	0
24/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37400	0.37500	0.26738	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.16280	8.12310	0.48635	0.00000	0.0000	10
24/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.91500	0.87500	4.37158	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.86600	0.82600	4.61894	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.96500	0.92500	4.14508	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.52400	0.48400	7.63359	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.36300	1.32300	2.93470	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.57200	0.53200	6.99301	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.31300	1.27300	3.04646	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.76700	0.72700	5.21512	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.26300	1.22300	3.16706	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.71800	0.67800	5.57103	0.00000	0.0000	0
24/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.24960	8.20990	0.48124	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.77100	0.73500	4.66926	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.07100	0.07500	5.63380	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.73100	0.69500	4.92476	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.81200	0.77600	4.43350	0.00000	0.0000	0
24/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0
24/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.22700	0.22930	1.01322	0.00000	0.0000	12,659
24/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.26920	0.26490	1.59733	0.00000	0.0000	18,519
24/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.03150	0.03270	3.80952	0.00000	0.0000	12,423
24/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.59290	0.58430	1.45050	0.00000	0.0000	100,000
24/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.02080	0.02350	12.98077	0.00000	0.0000	100,000
24/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.04060	0.03970	2.21675	0.00000	0.0000	12,346
24/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.26080	0.26460	1.45706	0.00000	0.0000	18,750
24/11/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15100	0.15100	0.00000	0.00000	0.0000	12,500
24/11/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11860	0.11860	0.00000	0.00000	0.0000	12,500
24/11/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01720	0.01790	4.06977	0.00000	0.0000	19,481
24/11/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.03630	0.03700	1.92837	0.00000	0.0000	12,987
24/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.27690	9.25340	0.25332	0.00000	0.0000	1,067

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
24/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.98300	0.96100	2.23805	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.93400	0.91200	2.35546	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	1.03200	1.01000	2.13178	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.79000	0.77000	2.53165	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	1.13000	1.10800	1.94690	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.37800	1.35600	1.59652	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.74300	0.72400	2.55720	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.44100	0.43200	2.04082	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.06400	0.07900	23.43750	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.17400	0.17400	0.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.29700	0.32100	8.08081	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.28100	0.27900	0.71174	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.15400	0.17600	14.28571	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.83800	0.81700	2.50597	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.27900	1.25700	1.72009	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.52800	1.50500	1.50524	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.51800	0.50700	2.12355	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.04100	0.05400	31.70732	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.62800	1.60500	1.41278	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.60500	0.59100	2.31405	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.02800	0.03800	35.71429	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.40500	0.39800	1.72840	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.07800	0.09500	21.79487	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.69700	0.67900	2.58250	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.02000	0.02600	30.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.15800	0.15800	0.00000	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.33100	0.35500	7.25076	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.25500	0.25400	0.39216	0.00000	0.0000	0
24/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.17800	0.20100	12.92135	0.00000	0.0000	0
24/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.41210	9.39030	0.23162	9.43250	9.4325	25
24/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.95100	0.94000	1.15668	0.00000	0.0000	0
24/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.13900	0.15000	7.91367	0.00000	0.0000	0
24/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.91500	0.90500	1.09290	0.00000	0.0000	0
24/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.15300	0.16500	7.84314	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
24/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.98800	0.97700	1.11336	0.00000	0.0000	0
24/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.12600	0.13700	8.73016	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.30510	6.30210	0.04758	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.13400	0.13200	1.49254	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.12800	0.12600	1.56250	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.09800	0.09900	1.02041	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.13900	0.13700	1.43885	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.08900	0.09000	1.12360	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.35220	6.35000	0.03463	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.28100	0.27800	1.06762	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.21300	0.21200	0.46948	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.27600	0.27300	1.08696	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.21800	0.21700	0.45872	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.28600	0.28300	1.04895	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.20800	0.20700	0.48077	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.39310	6.39180	0.02033	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.40700	0.40800	0.24570	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.31400	0.31600	0.63694	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.38300	0.38400	0.26110	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.34000	0.34200	0.58824	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.43300	0.43400	0.23095	0.00000	0.0000	0
24/11/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.29000	0.29200	0.68966	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,968.68000	16,907.64000	0.35972	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.34130	1.33820	0.23112	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.24160	0.23850	1.28311	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.19180	0.18880	1.56413	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00050	0.00060	20.00000	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.29130	0.28820	1.06419	0.00000	0.0000	0
24/11/2011	YUAN/R 2011/12/19	1.05	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
24/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.35890	1.35560	0.24284	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.17210	0.16930	1.62696	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01320	0.01370	3.78788	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.13460	0.13210	1.85736	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02570	0.02650	3.11284	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.21490	0.21180	1.44253	0.00000	0.0000	0
24/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00600	0.00620	3.33333	0.00000	0.0000	0

Future Open Interest

753,945

Option Open Interest

328,803

Total

1,082,748