



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 15/12/2011

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
15/12/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.37730	8.36780	0.11340	8.42320	8.3523	118,206
15/12/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	1.02700	1.01800	0.87634	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.97700	0.96800	0.92119	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
15/12/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.07700	1.06800	0.83565	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,780
15/12/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.62700	1.61800	0.55317	0.00000	0.0000	500
15/12/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.38200	0.37200	2.61780	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.37700	1.36800	0.65359	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	800
15/12/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.12700	1.11800	0.79858	0.00000	0.0000	5,000
15/12/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.22700	2.21800	0.40413	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
15/12/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	12,000
15/12/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.87800	0.86800	1.13895	0.00000	0.0000	11,280
15/12/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.92700	1.91800	0.46705	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.97700	1.96800	0.45524	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	2.12700	2.11800	0.42313	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.33500	0.32500	2.98507	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	10,750
15/12/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.42700	2.41800	0.37083	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.92700	0.91800	0.97087	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.67700	1.66800	0.53667	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
15/12/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.57700	1.56800	0.57070	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
15/12/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.48000	0.47000	2.08333	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	560
15/12/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.67800	0.66800	1.47493	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.52700	1.51800	0.58939	0.00000	0.0000	560
15/12/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	2.07700	2.06800	0.43332	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	2.02700	2.01800	0.44401	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.37700	2.36800	0.37863	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.57900	0.56900	1.72712	0.00000	0.0000	1,000
15/12/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	12,688
15/12/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.77800	0.76800	1.28535	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.77700	1.76800	0.50647	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
15/12/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.52700	2.51800	0.35615	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.52900	0.51900	1.89036	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.17700	1.16800	0.76466	0.00000	0.0000	12,300
15/12/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.82700	1.81800	0.49261	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
15/12/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.10400	0.08300	20.19231	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.07700	0.06500	15.58442	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.20500	0.19100	6.82927	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.27700	2.26800	0.39526	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.22700	1.21800	0.73350	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.47700	1.46800	0.60934	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.27700	1.26800	0.70478	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
15/12/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.72700	1.71800	0.52113	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.17700	2.16800	0.41341	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.13400	0.11500	14.17910	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.05700	0.04700	17.54386	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
15/12/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.87700	1.86800	0.47949	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.42700	1.41800	0.63069	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.72800	0.71800	1.37363	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.07800	0.06200	20.51282	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.16800	0.15100	10.11905	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.04100	0.03300	19.51220	0.00000	0.0000	100
15/12/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.62800	0.61800	1.59236	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.32700	1.31800	0.67822	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.29000	0.27800	4.13793	0.00000	0.0000	11,340
15/12/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.32700	2.31800	0.38676	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.43100	0.42100	2.32019	0.00000	0.0000	12,579
15/12/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.82800	0.81800	1.20773	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.24600	0.23300	5.28455	0.00000	0.0000	1,620
15/12/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	400
15/12/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.38600	0.38900	0.77720	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.43300	0.43700	0.92379	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	19,273
15/12/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.57300	2.58200	0.34979	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.52300	3.53200	0.25546	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.29400	0.29500	0.34014	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.17000	0.16600	2.35294	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.04700	0.03400	27.65957	0.00000	0.0000	26,550
15/12/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.62600	0.63300	1.11821	0.00000	0.0000	0
15/12/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	8,333
15/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.48770	8.48140	0.07423	8.55000	8.4500	125,574
15/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.46700	1.46000	0.47716	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.41900	1.41300	0.42283	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.51500	1.50800	0.46205	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01300	0.01300	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
15/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.50100	1.49500	0.39973	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	1,000
15/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.35900	1.35200	0.51508	0.00000	0.0000	30,100
15/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.26500	1.25900	0.47431	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.69500	1.68900	0.35398	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.31200	1.30500	0.53354	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.74500	1.73800	0.40115	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.99600	0.98900	0.70281	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.69200	0.68400	1.15607	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.15400	0.15300	0.64935	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.12900	1.12100	0.70859	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.49300	0.48500	1.62272	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.30500	0.30400	0.32787	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.79400	1.78800	0.33445	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	10,000
15/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.47000	0.46200	1.70213	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.33200	0.33100	0.30120	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.64600	1.64000	0.36452	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.65900	0.65100	1.21396	0.00000	0.0000	5,000
15/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.17100	0.17000	0.58480	0.00000	0.0000	7,051
15/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.40600	1.39900	0.49787	0.00000	0.0000	10,000
15/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.84400	1.83700	0.37961	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.08400	1.07700	0.64576	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04600	0.04600	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.54300	0.53500	1.47330	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.25500	0.25400	0.39216	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.76100	0.75300	1.05125	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.12300	0.12200	0.81301	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.45400	1.44700	0.48143	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.89300	1.88700	0.31696	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.79700	0.78900	1.00376	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.10900	0.10800	0.91743	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.62700	0.61900	1.27592	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
15/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.18900	0.18800	0.52910	0.00000	0.0000	4,620
15/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.72600	0.71800	1.10193	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.56900	0.56100	1.40598	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.23100	0.23000	0.43290	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.17400	1.16700	0.59625	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03600	0.03600	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.21900	1.21200	0.57424	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.59800	1.59100	0.43805	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.87200	0.86400	0.91743	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.08400	0.08300	1.19048	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.59700	0.58900	1.34003	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.20900	0.20800	0.47847	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.04000	1.03200	0.76923	0.00000	0.0000	5,000
15/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	2,420
15/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.09200	2.08500	0.33461	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.34100	2.33400	0.29902	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.95300	0.94600	0.73452	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	13,860
15/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.51700	0.50900	1.54739	0.00000	0.0000	4,620
15/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.27900	0.27800	0.35842	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.29100	2.28400	0.30554	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.55000	1.54300	0.45161	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.83400	0.82600	0.95923	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09600	0.09500	1.04167	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.44800	0.44000	1.78571	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.36000	0.35900	0.27778	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.04200	2.03600	0.29383	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.91100	0.90400	0.76839	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07300	0.07300	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.94300	1.93600	0.36027	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.99200	1.98600	0.30120	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	2,420
15/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.14200	2.13500	0.32680	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.39000	2.38400	0.25105	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	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
15/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.42700	0.41900	1.87354	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.38900	0.38800	0.25707	0.00000	0.0000	250
15/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.40700	0.39900	1.96560	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.41900	0.41800	0.23866	0.00000	0.0000	190
15/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.30400	0.29800	1.97368	0.00000	0.0000	3
15/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.61600	0.61700	0.16234	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.76400	0.76500	0.13089	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.25200	0.24600	2.38095	0.00000	0.0000	100
15/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.36900	0.36200	1.89702	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.48100	0.48100	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.35200	0.34500	1.98864	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.51400	0.51400	0.00000	0.00000	0.0000	176
15/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.58100	0.58200	0.17212	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.31900	0.31300	1.88088	0.00000	0.0000	13,860
15/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.54700	0.54700	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.33500	0.32800	2.08955	0.00000	0.0000	366
15/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.59300	8.58760	0.06284	8.64500	8.5880	27,011
15/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.41600	1.41000	0.42373	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.37300	1.36800	0.36417	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08000	0.08000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.45900	1.45300	0.41124	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06600	0.06500	1.51515	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.80300	0.79700	0.74720	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.31000	0.30900	0.32258	0.00000	0.0000	132
15/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.87000	1.86500	0.26738	0.00000	0.0000	4,850
15/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.61900	0.61300	0.96931	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.52600	0.52500	0.19011	0.00000	0.0000	200
15/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.56200	0.55700	0.88968	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.61900	0.61900	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.52600	0.52100	0.95057	0.00000	0.0000	0
15/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.68300	0.68300	0.00000	0.00000	0.0000	132
15/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.69370	8.68680	0.07937	8.70950	8.7095	2,523
15/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.59000	1.58700	0.18868	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.54900	1.54600	0.19367	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.10500	0.10900	3.80952	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.63100	1.62800	0.18394	0.00000	0.0000	16,000
15/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.08700	0.09100	4.59770	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.11400	0.11900	4.38596	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.50800	1.50600	0.13263	0.00000	0.0000	37,000
15/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.98800	0.99700	0.91093	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.58200	0.58400	0.34364	0.00000	0.0000	360
15/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.07900	1.08000	0.09268	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
15/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.28500	0.29300	2.80702	0.00000	0.0000	360
15/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.74900	0.75200	0.40053	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.65500	0.66500	1.52672	0.00000	0.0000	4,000
15/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.06000	1.06900	0.84906	0.00000	0.0000	0
15/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.55400	0.55600	0.36101	0.00000	0.0000	5,500
15/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.78400	0.79300	1.14796	0.00000	0.0000	1,500
15/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.67800	0.68000	0.29499	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.79110	8.78390	0.08190	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.35800	1.35300	0.36819	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.26700	0.26900	0.74906	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.32600	1.32100	0.37707	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.28500	0.28700	0.70175	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.39100	1.38600	0.35945	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.25000	0.25200	0.80000	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.38800	0.39000	0.51546	0.00000	0.0000	540
15/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.17900	1.17400	0.42409	0.00000	0.0000	300
15/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.04900	1.05100	0.19066	0.00000	0.0000	0
15/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.74000	0.73500	0.67568	0.00000	0.0000	540
15/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.87080	8.86390	0.07778	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.33800	1.33500	0.22422	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.41700	0.42100	0.95923	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.31200	1.30900	0.22866	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.44100	0.44500	0.90703	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.36700	1.36300	0.29261	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.39600	0.39900	0.75758	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.10600	1.11000	0.36166	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.87700	0.87400	0.34208	0.00000	0.0000	180
15/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.26300	1.26000	0.23753	0.00000	0.0000	0
15/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.49200	0.49600	0.81301	0.00000	0.0000	180
15/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.60710	9.60120	0.06141	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.02300	2.03400	0.54375	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.91600	0.93300	1.85590	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.00400	2.01500	0.54890	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.94700	0.96400	1.79514	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.04300	2.05300	0.48948	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.88600	0.90200	1.80587	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.63400	0.64700	2.05047	0.00000	0.0000	0
15/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.24100	2.24800	0.31236	0.00000	0.0000	200
15/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.69760	10.69170	0.05515	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.72100	2.72900	0.29401	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.22300	1.23700	1.14473	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.70200	2.71000	0.29608	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.25400	1.26800	1.11643	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.74000	2.74800	0.29197	0.00000	0.0000	0
15/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.19200	1.20600	1.17450	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
15/12/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.37730	8.36780	0.11340	8.37450	8.3745	119
15/12/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.37730	1.36780	0.68976	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.32730	1.31780	0.71574	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.42730	1.41780	0.66559	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.48770	8.48140	0.07423	8.49150	8.4915	731
15/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.99628	0.98882	0.74879	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05858	0.05742	1.98020	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.95342	0.94585	0.79398	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06572	0.06445	1.93244	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.03977	1.03243	0.70593	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05207	0.05103	1.99731	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.25483	0.25332	0.59255	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.54253	0.53472	1.43955	0.00000	0.0000	80
15/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.59300	8.58760	0.06284	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.68088	0.67541	0.80337	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.43788	0.43781	0.01599	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.65931	0.65385	0.82814	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.46631	0.46625	0.01287	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.70329	0.69780	0.78062	0.00000	0.0000	0
15/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.41029	0.41020	0.02194	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19			Foreign Exchange Future	12.94900	12.97970	0.23708	13.01150	12.9515	4,182
15/12/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.29900	1.33000	2.38645	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.24900	1.28000	2.48199	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.34900	1.38000	2.29800	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.75100	0.78100	3.99467	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.64900	1.68000	1.87993	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.04900	1.08000	2.95520	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.19900	1.23000	2.58549	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.44900	2.48000	1.26582	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.24900	2.28000	1.37839	0.00000	0.0000	0
15/12/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19			Foreign Exchange Future	13.10880	13.14510	0.27691	13.21000	13.1100	10,288
15/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.69300	1.72900	2.12640	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03400	0.03400	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
15/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.64400	1.68000	2.18978	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.74100	1.77700	2.06778	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.59600	1.63200	2.25564	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.27000	1.30200	2.51969	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06100	0.05700	6.55738	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.13100	2.16700	1.68935	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	768
15/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.35700	1.39300	2.65291	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.94900	0.98100	3.37197	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.14000	0.13600	2.85714	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.78900	1.82600	2.06819	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.22900	2.26500	1.61507	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.45200	1.48800	2.47934	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.03300	2.06900	1.77078	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.18500	1.21700	2.70042	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.07600	0.07200	5.26316	0.00000	0.0000	768
15/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.22700	1.25900	2.60799	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	9,000
15/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.77800	0.80700	3.72751	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.21900	0.21200	3.19635	0.00000	0.0000	3,000
15/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.34900	0.33900	2.86533	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.60800	0.63400	4.27632	0.00000	0.0000	3,000
15/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.77800	0.75900	2.44216	0.00000	0.0000	0
15/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.33700	0.35400	5.04451	0.00000	0.0000	9,000
15/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.26050	13.29840	0.28581	0.00000	0.0000	2,985
15/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.57200	1.61400	2.67176	0.00000	0.0000	0
15/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16200	0.16600	2.46914	0.00000	0.0000	0
15/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.53000	1.57200	2.74510	0.00000	0.0000	0
15/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
15/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.61500	1.65600	2.53870	0.00000	0.0000	0
15/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
15/12/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10740	0.10750	0.09311	0.00000	0.0000	1,992
15/12/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02740	0.02750	0.36496	0.00000	0.0000	0
15/12/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01740	0.01750	0.57471	0.00000	0.0000	0
15/12/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03740	0.03750	0.26738	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
15/12/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10900	0.10920	0.18349	0.00000	0.0000	4,219
15/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01914	0.01933	0.99269	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00014	0.00013	7.14286	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01047	0.01060	1.24164	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00147	0.00140	4.76190	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02905	0.02924	0.65404	0.00000	0.0000	0
15/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00005	0.00004	20.00000	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.11060	0.11080	0.18083	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00869	0.00878	1.03567	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00609	0.00598	1.80624	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00525	0.00529	0.76190	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01265	0.01249	1.26482	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01453	0.01468	1.03235	0.00000	0.0000	0
15/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00193	0.00188	2.59067	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19			Foreign Exchange Future	10.87990	10.90220	0.20497	10.96100	10.8850	13,409
15/12/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.08000	1.10200	2.03704	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.03000	1.05200	2.13592	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.13000	1.15200	1.94690	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.88000	0.90200	2.50000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.33000	1.35200	1.65414	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.58000	1.60200	1.39241	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.48000	1.50200	1.48649	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.87100	0.84900	2.52583	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.93000	0.95200	2.36559	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.72100	0.69900	3.05132	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.38000	1.40200	1.59420	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	8,220
15/12/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	8,220
15/12/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.15700	0.13500	14.01274	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.63100	0.65300	3.48653	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.77100	0.74900	2.85344	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.53300	0.55400	3.93996	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
15/12/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.83000	0.85200	2.65060	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.28000	1.30200	1.71875	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.33000	0.30700	6.96970	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.73100	0.75300	3.00958	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.78000	0.80200	2.82051	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,740
15/12/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.58200	0.60300	3.60825	0.00000	0.0000	2,740
15/12/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.05000	0.05100	2.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.12000	0.09900	17.50000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.02000	0.99800	2.15686	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.40	P	Foreign Exchange Future	0.52300	0.50100	4.20650	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	11.40	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	11,400
15/12/2011	€ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.38700	0.40700	5.16796	0.00000	0.0000	0
15/12/2011	€ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	5,700
15/12/2011	€ / R 2012/03/19			Foreign Exchange Future	11.03990	11.06280	0.20743	11.09500	11.0675	22,956
15/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.01700	1.03800	2.06490	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.97500	0.99600	2.15385	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08500	0.08300	2.35294	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.05900	1.08000	1.98300	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.06900	0.06700	2.89855	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.00100	2.02400	1.14943	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.89500	0.91500	2.23464	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.10500	0.10200	2.85714	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.28200	1.30500	1.79407	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.05000	2.07300	1.12195	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.19000	1.21200	1.84874	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.64500	0.66100	2.48062	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.20500	0.19800	3.41463	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.55700	0.57200	2.69300	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.26700	0.25900	2.99625	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.85600	0.87600	2.33645	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.11600	0.11300	2.58621	0.00000	0.0000	10,200
15/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.39100	0.40100	2.55754	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
15/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.45100	0.43800	2.88248	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.26400	0.27000	2.27273	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.72400	0.70700	2.34807	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.48000	0.49200	2.50000	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.34000	0.32900	3.23529	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.20800	0.21200	1.92308	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.91800	0.89900	2.06972	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.45600	0.46800	2.63158	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.36600	0.35500	3.00546	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.51800	1.54000	1.44928	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.32100	0.32900	2.49221	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.58100	0.56600	2.58176	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.53000	0.54400	2.64151	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.29000	0.28100	3.10345	0.00000	0.0000	3,400
15/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.39300	0.38100	3.05344	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.43300	0.44400	2.54042	0.00000	0.0000	3,400
15/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.80000	0.78100	2.37500	0.00000	0.0000	0
15/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.24000	0.24400	1.66667	0.00000	0.0000	10,200
15/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.19120	11.21250	0.19033	0.00000	0.0000	14,009
15/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.03900	1.05800	1.82868	0.00000	0.0000	0
15/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.24800	0.24600	0.80645	0.00000	0.0000	0
15/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.00600	1.02500	1.88867	0.00000	0.0000	0
15/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26500	0.26300	0.75472	0.00000	0.0000	0
15/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.07300	1.09300	1.86393	0.00000	0.0000	0
15/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.23200	0.23100	0.43103	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.33760	11.35440	0.14818	0.00000	0.0000	200
15/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.07500	1.08500	0.93023	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46300	0.45600	1.51188	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.04600	1.05500	0.86042	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.48400	0.47600	1.65289	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.07000	1.08000	0.93458	0.00000	0.0000	0
15/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.40800	0.40100	1.71569	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.32470	8.33790	0.15856	0.00000	0.0000	6,780
15/12/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.67500	1.68800	0.77612	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.62500	1.63800	0.80000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.72500	1.73800	0.75362	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.82500	0.83800	1.57576	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.02500	1.03800	1.26829	0.00000	0.0000	0
15/12/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.35160	8.37000	0.22032	8.37000	8.3650	42,235

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
15/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.13000	1.14900	1.68142	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08300	1.10200	1.75439	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.17600	1.19500	1.61565	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99100	1.01000	1.91726	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.41500	1.43400	1.34276	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.69500	0.71400	2.73381	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09300	0.09400	1.07527	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.94600	0.96500	2.00846	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04400	0.04500	2.27273	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.36700	1.38600	1.38990	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.15400	2.17300	0.88208	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.58200	0.60100	3.26460	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13000	0.13100	0.76923	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.38980	8.40970	0.23719	0.00000	0.0000	6,933
15/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.89000	0.91400	2.69663	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.15000	0.15400	2.66667	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.85300	0.87700	2.81360	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92700	0.95100	2.58900	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.13700	0.14100	2.91971	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.43260	8.45100	0.21820	0.00000	0.0000	2,098
15/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.65600	0.67900	3.50610	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.46000	0.46400	0.86957	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63200	0.65500	3.63924	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.48600	0.49000	0.82305	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68100	0.70400	3.37739	0.00000	0.0000	0
15/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.43500	0.43900	0.91954	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.36860	9.39950	0.32983	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.45300	2.47700	0.97839	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38400	0.37800	1.56250	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41200	2.43600	0.99502	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39300	0.38700	1.52672	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.49300	2.51800	1.00281	0.00000	0.0000	0
15/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37400	0.36900	1.33690	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.05490	8.09520	0.50032	0.00000	0.0000	10
15/12/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.80500	0.84500	4.96894	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.75500	0.79500	5.29801	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
15/12/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.85500	0.89500	4.67836	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.40600	0.44600	9.85222	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.25500	1.29500	3.18725	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.45600	0.49600	8.77193	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.20500	1.24500	3.31950	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.65500	0.69500	6.10687	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.15500	1.19500	3.46320	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.60500	0.64500	6.61157	0.00000	0.0000	0
15/12/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.14500	8.18990	0.55126	0.00000	0.0000	7
15/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.65700	0.69400	5.63166	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.61700	0.65300	5.83468	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.07200	0.06300	12.50000	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.69900	0.73600	5.29328	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.23550	8.28090	0.55127	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.42900	0.45200	5.36131	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.34400	0.32100	6.68605	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.40700	0.42800	5.15971	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.37200	0.34700	6.72043	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.45300	0.47700	5.29801	0.00000	0.0000	0
15/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31800	0.29600	6.91824	0.00000	0.0000	0
15/12/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.39330	0.41420	5.31401	0.00000	0.0000	12,659
15/12/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.28240	0.27550	2.44334	0.00000	0.0000	18,519
15/12/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.00510	0.00370	27.45098	0.00000	0.0000	12,423
15/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.51160	0.50690	0.91869	0.00000	0.0000	100,000
15/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.04900	0.04990	1.83673	0.00000	0.0000	100,000
15/12/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.01010	0.00510	49.50495	0.00000	0.0000	12,346
15/12/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.35530	0.36220	1.94202	0.00000	0.0000	18,750
15/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15110	0.15120	0.06618	0.00000	0.0000	12,500
15/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12180	0.12210	0.24631	0.00000	0.0000	12,500
15/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01770	0.01770	0.00000	0.00000	0.0000	19,481
15/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.04570	0.04560	0.21882	0.00000	0.0000	12,987
15/12/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.83250	8.88610	0.60685	0.00000	0.0000	253
15/12/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.53400	0.58700	9.92509	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0

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15/12/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.48400	0.53700	10.95041	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.58300	0.63600	9.09091	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.34000	0.39100	15.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.68300	0.73600	7.75988	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.93300	0.98600	5.68060	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.29300	0.34300	17.06485	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.05000	0.06700	34.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.11800	0.08100	31.35593	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.57000	0.51700	9.29825	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.32800	0.27700	15.54878	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.38700	0.43900	13.43669	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.83300	0.88600	6.36255	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.08300	1.13600	4.89381	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.09600	0.12900	34.37500	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.06400	0.04300	32.81250	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.18300	1.23600	4.48014	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.16500	0.20800	26.06061	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.03300	0.02200	33.33333	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.03700	0.04900	32.43243	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.15500	0.11300	27.09677	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.24800	0.29700	19.75806	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.62000	0.56600	8.70968	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
15/12/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.37600	0.32400	13.82979	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.97390	9.02560	0.57612	0.00000	0.0000	50
15/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.58700	0.63100	7.49574	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21300	0.20500	3.75587	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.55900	0.60200	7.69231	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.23500	0.22600	3.82979	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.61600	0.66300	7.62987	0.00000	0.0000	0
15/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19200	0.18700	2.60417	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
15/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	9.11230	9.16410	0.56846	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.59300	0.63400	6.91400	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.58100	0.57000	1.89329	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.57400	0.61400	6.96864	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.61200	0.60000	1.96078	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.61200	0.65400	6.86275	0.00000	0.0000	0
15/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.55000	0.54000	1.81818	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.28470	6.30980	0.39938	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.05500	0.03500	36.36364	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.06000	0.03800	36.66667	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.05100	0.03200	37.25490	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.33960	6.36820	0.45113	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23500	0.24800	5.53191	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.17900	0.16400	8.37989	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22900	0.24200	5.67686	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.18300	0.16800	8.19672	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24000	0.25300	5.41667	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.17400	0.15900	8.62069	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.38430	6.41310	0.45111	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.37800	0.39200	3.70370	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.29400	0.27900	5.10204	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.35300	0.36700	3.96601	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.31900	0.30400	4.70219	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.40400	0.41900	3.71287	0.00000	0.0000	0
15/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.27000	0.25600	5.18519	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	RAIN 2011/12/19			Foreign Exchange Future	16,428.73000	16,438.03000	0.05661	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.31490	1.31280	0.15971	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.21490	0.21280	0.97720	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
15/12/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.16490	0.16280	1.27350	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.26490	0.26280	0.79275	0.00000	0.0000	0
15/12/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.33040	1.32870	0.12778	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.14430	0.14260	1.17810	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01390	0.01390	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10840	0.10670	1.56827	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.18650	0.18480	0.91153	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00610	0.00610	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.34430	1.34330	0.07439	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.21030	0.20920	0.52306	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01600	0.01590	0.62500	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.17180	0.17080	0.58207	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02750	0.02750	0.00000	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.25270	0.25160	0.43530	0.00000	0.0000	0
15/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00840	0.00830	1.19048	0.00000	0.0000	0

Future Open Interest

738,935

Option Open Interest

455,359

Total

1,194,294