



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 12/12/2011

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
12/12/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.14090	8.24980	1.33769	8.26000	8.1630	187,882
12/12/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.79200	0.90000	13.63636	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.74200	0.85000	14.55526	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
12/12/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.84200	0.95000	12.82660	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,780
12/12/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.39100	1.50000	7.83609	0.00000	0.0000	500
12/12/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.05800	0.01900	67.24138	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.19900	0.26900	35.17588	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.14100	1.25000	9.55302	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	800
12/12/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.89200	1.00000	12.10762	0.00000	0.0000	5,000
12/12/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	1.99100	2.10000	5.47464	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
12/12/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	12,000
12/12/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.64300	0.75100	16.79627	0.00000	0.0000	11,280
12/12/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.69100	1.80000	6.44589	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.74100	1.85000	6.26077	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	1.89100	2.00000	5.76415	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.16700	0.22800	36.52695	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.07600	0.02800	63.15789	0.00000	0.0000	10,750
12/12/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.19100	2.30000	4.97490	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.69300	0.80000	15.44012	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.44100	1.55000	7.56419	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
12/12/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.34100	1.45000	8.12826	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
12/12/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.27200	0.35800	31.61765	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.03100	0.00800	74.19355	0.00000	0.0000	560
12/12/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.44800	0.55200	23.21429	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.29100	1.40000	8.44307	0.00000	0.0000	560
12/12/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	1.84100	1.95000	5.92070	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	1.79100	1.90000	6.08599	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.14100	2.25000	5.09108	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.35500	0.45400	27.88732	0.00000	0.0000	1,000
12/12/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.01400	0.00400	71.42857	0.00000	0.0000	12,688
12/12/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.54500	0.65100	19.44954	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.54100	1.65000	7.07333	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
12/12/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.29100	2.40000	4.75775	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.31200	0.40500	29.80769	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.02100	0.00500	76.19048	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	0.94100	1.05000	11.58342	0.00000	0.0000	12,300
12/12/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.59100	1.70000	6.85104	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
12/12/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.05300	0.06200	16.98113	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.26200	0.16200	38.16794	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.09500	0.12500	31.57895	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.15400	0.07500	51.29870	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.04100	2.15000	5.34052	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	0.99100	1.10000	10.99899	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.24100	1.35000	8.78324	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.04100	1.15000	10.47070	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
12/12/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.49100	1.60000	7.31053	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	1.94100	2.05000	5.61566	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.06500	0.07800	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.22400	0.12800	42.85714	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.64100	1.75000	6.64229	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.19100	1.30000	9.15197	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.49600	0.60100	21.16935	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.30300	0.19900	34.32343	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.07800	0.09800	25.64103	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.18700	0.09800	47.59358	0.00000	0.0000	100
12/12/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.40000	0.50300	25.75000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.09100	1.20000	9.99083	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.13900	0.19000	36.69065	0.00000	0.0000	11,340
12/12/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.09800	0.04000	59.18367	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.09100	2.20000	5.21282	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.23400	0.31300	33.76068	0.00000	0.0000	12,579
12/12/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.04300	0.01300	69.76744	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.59400	0.70100	18.01347	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.11400	0.15600	36.84211	0.00000	0.0000	1,620
12/12/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.12300	0.05600	54.47154	0.00000	0.0000	400
12/12/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.62100	0.50900	18.03543	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.66900	0.55700	16.74141	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	19,273
12/12/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.80900	2.70000	3.88038	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.75900	3.65000	2.89971	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.52600	0.41500	21.10266	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.38900	0.28000	28.02057	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	26,550
12/12/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.86400	0.75300	12.84722	0.00000	0.0000	0
12/12/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	8,333
12/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.25080	8.36150	1.34169	8.37680	8.2579	64,434
12/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.24000	1.34500	8.46774	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.19400	1.29800	8.71022	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.28700	1.39300	8.23621	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.27400	1.38000	8.32025	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	1,000
12/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.13600	1.23900	9.06690	0.00000	0.0000	30,100
12/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.04600	1.14700	9.65583	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.46300	1.57200	7.45044	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.09100	1.19200	9.25756	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.51200	1.62000	7.14286	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.79700	0.88500	11.04141	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.09600	0.07400	22.91667	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.53600	0.59600	11.19403	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.23500	0.18500	21.27660	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91600	1.01200	10.48035	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.06500	0.05100	21.53846	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.37700	0.41700	10.61008	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.42600	0.35600	16.43192	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.56000	1.66900	6.98718	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	10,000
12/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.35800	0.39600	10.61453	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.45700	0.38500	15.75492	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.41600	1.52300	7.55650	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.51000	0.56700	11.17647	0.00000	0.0000	5,000
12/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.25900	0.20600	20.46332	0.00000	0.0000	7,051
12/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.18100	1.28500	8.80610	0.00000	0.0000	10,000
12/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.60800	1.71800	6.84080	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.87400	0.96800	10.75515	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.07300	0.05700	21.91781	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.41700	0.46300	11.03118	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.36600	0.30200	17.48634	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.59200	0.66200	11.82432	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.19100	0.15100	20.94241	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.22700	1.33200	8.55746	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.65700	1.76800	6.69885	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.62300	0.69600	11.71750	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.17200	0.13500	21.51163	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.48500	0.53900	11.13402	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.28400	0.22800	19.71831	0.00000	0.0000	4,620
12/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56300	0.62800	11.54529	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.21200	0.16700	21.22642	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.43800	0.48700	11.18721	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.33700	0.27600	18.10089	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.95900	1.05600	10.11470	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.05800	0.04500	22.41379	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.00200	1.10100	9.88024	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.36800	1.47500	7.82164	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.68900	0.76900	11.61103	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.13800	0.10800	21.73913	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.46100	0.51200	11.06291	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.31000	0.25100	19.03226	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.83500	0.92500	10.77844	0.00000	0.0000	5,000
12/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.08400	0.06400	23.80952	0.00000	0.0000	2,420
12/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.85600	1.96600	5.92672	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.10400	2.21500	5.27567	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.76000	0.84500	11.18421	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.10900	0.08400	22.93578	0.00000	0.0000	13,860
12/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.39600	0.43900	10.85859	0.00000	0.0000	4,620
12/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.39500	0.32800	16.96203	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.05400	2.16500	5.40409	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.32100	1.42700	8.02422	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65600	0.73200	11.58537	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.15500	0.12100	21.93548	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.34000	0.37700	10.88235	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.48900	0.41600	14.92843	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.80600	1.91700	6.14618	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.72400	0.80600	11.32597	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.12300	0.09500	22.76423	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.70700	1.81700	6.44405	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.75600	1.86700	6.32118	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	2,420
12/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.90500	2.01600	5.82677	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.15400	2.26400	5.10678	0.00000	0.0000	0
12/12/2011	\$ / 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
12/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.32400	0.35800	10.49383	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.52300	0.44700	14.53155	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.30800	0.34000	10.38961	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.55700	0.47900	14.00359	0.00000	0.0000	190
12/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.22900	0.25100	9.60699	0.00000	0.0000	3
12/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.77800	0.69000	11.31105	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.93900	0.84600	9.90415	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.19000	0.20700	8.94737	0.00000	0.0000	100
12/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.27900	0.30700	10.03584	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.62800	0.54600	13.05732	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.26500	0.29200	10.18868	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.66400	0.58100	12.50000	0.00000	0.0000	176
12/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.00000	0.65300	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.26400	100.00000	0.00000	0.0000	13,860
12/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.35330	8.46530	1.34079	8.36200	8.3620	22,272
12/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.19900	1.30300	8.67389	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.09600	0.08800	8.33333	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.15800	1.26100	8.89465	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.10500	0.09600	8.57143	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.24000	1.34500	8.46774	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.08700	0.08000	8.04598	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.65300	0.71500	9.49464	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.40000	0.35000	12.50000	0.00000	0.0000	132
12/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.63600	1.74800	6.84597	0.00000	0.0000	4,850
12/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.49700	0.54600	9.85915	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.64400	0.58100	9.78261	0.00000	0.0000	200
12/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.44800	0.49300	10.04464	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.74500	0.67800	8.99329	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.41900	0.46000	9.78520	0.00000	0.0000	0
12/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.81600	0.74500	8.70098	0.00000	0.0000	132
12/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.45060	8.56320	1.33245	0.00000	0.0000	1,423
12/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.37900	1.47700	7.10660	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.12800	0.11400	10.93750	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.34000	1.43700	7.23881	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.13900	0.12400	10.79137	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.41800	1.51800	7.05219	0.00000	0.0000	16,000
12/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.15100	0.13400	11.25828	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.30200	1.39700	7.29647	0.00000	0.0000	37,000
12/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.13300	1.05400	6.97264	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.48400	0.51700	6.81818	0.00000	0.0000	360
12/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.91800	0.98300	7.08061	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.36700	0.32000	12.80654	0.00000	0.0000	360
12/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.62900	0.67300	6.99523	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.77800	0.71000	8.74036	0.00000	0.0000	4,000
12/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.20900	1.12800	6.69975	0.00000	0.0000	0
12/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.46000	0.49100	6.73913	0.00000	0.0000	5,500
12/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.91400	0.84100	7.98687	0.00000	0.0000	1,500
12/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.56500	0.60400	6.90265	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.54430	8.65800	1.33071	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18100	1.25800	6.51990	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.33700	0.30000	10.97923	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.15400	1.22600	6.23917	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.36000	0.31800	11.66667	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.21200	1.29000	6.43564	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.31800	0.28200	11.32075	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.48500	0.43000	11.34021	0.00000	0.0000	540
12/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.02900	1.08800	5.73372	0.00000	0.0000	300
12/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.19100	1.11300	6.54912	0.00000	0.0000	0
12/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.63500	0.67100	5.66929	0.00000	0.0000	540
12/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.62400	8.73730	1.31378	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.18400	1.24500	5.15203	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.51000	0.45800	10.19608	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.16200	1.22100	5.07745	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.53800	0.48400	10.03717	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.20800	1.27100	5.21523	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.48400	0.43400	10.33058	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.23900	1.16600	5.89185	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.76300	0.80300	5.24246	0.00000	0.0000	180
12/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.11700	1.17400	5.10295	0.00000	0.0000	0
12/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.59300	0.53700	9.44351	0.00000	0.0000	180
12/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.36870	9.47840	1.17092	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.88100	1.93600	2.92398	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.01200	0.95800	5.33597	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.86200	1.91700	2.95381	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.04300	0.98900	5.17737	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.90000	1.95600	2.94737	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.98100	0.92800	5.40265	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.71600	0.67300	6.00559	0.00000	0.0000	0
12/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.08500	2.15100	3.16547	0.00000	0.0000	200
12/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.45920	10.56890	1.04884	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.56500	2.62600	2.37817	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.30600	1.25700	3.75191	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.54700	2.60700	2.35571	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.33800	1.28800	3.73692	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.58300	2.64400	2.36160	0.00000	0.0000	0
12/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.27400	1.22500	3.84615	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.14090	8.24980	1.33769	8.26460	8.2217	114
12/12/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.14101	1.24982	9.53629	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00011	0.00002	81.81818	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.09106	1.19982	9.96829	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00016	0.00002	87.50000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.19098	1.29981	9.13785	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00008	0.00001	87.50000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.25080	8.36150	1.34169	0.00000	0.0000	741
12/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.79719	0.88468	10.97480	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.09639	0.07318	24.07926	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.76015	0.84497	11.15832	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.10935	0.08347	23.66712	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.83531	0.92533	10.77684	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.08451	0.06383	24.47048	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.36597	0.30102	17.74736	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.41677	0.46252	10.97728	0.00000	0.0000	80
12/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.35330	8.46530	1.34079	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.00000	0.60365	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.00000	0.48835	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.00000	0.58386	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.00000	0.51856	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.00000	0.62425	100.00000	0.00000	0.0000	0
12/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.00000	0.45895	100.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19			Foreign Exchange Future	12.73320	12.86760	1.05551	0.00000	0.0000	12,001
12/12/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.08500	1.21800	12.25806	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.03600	1.16800	12.74131	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.13500	1.26800	11.71806	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.54800	0.67400	22.99270	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.01500	0.00600	60.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.43300	1.56800	9.42080	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.83800	0.96900	15.63246	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.98600	1.11800	13.38742	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00300	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.23300	2.36800	6.04568	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.03300	2.16800	6.64043	0.00000	0.0000	0
12/12/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.89420	13.03040	1.05629	13.06200	13.0470	4,303
12/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.48800	1.61800	8.73656	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.44100	1.57000	8.95212	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.53600	1.66600	8.46354	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.39300	1.52200	9.26059	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.09800	1.20400	9.65392	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.10400	0.07400	28.84615	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.92200	2.05500	6.91988	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	768
12/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.17800	1.28800	9.33786	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.08400	0.05800	30.95238	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.81200	0.89800	10.59113	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.21800	0.16800	22.93578	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.58400	1.71500	8.27020	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.02000	2.15300	6.58416	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.26000	1.37900	9.44444	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.82500	1.95800	7.28767	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.02100	1.12300	9.99021	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.12700	0.09300	26.77165	0.00000	0.0000	768
12/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.05900	1.16300	9.82059	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.11500	0.08300	27.82609	0.00000	0.0000	9,000
12/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.66600	0.73700	10.66066	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.32200	0.25700	20.18634	0.00000	0.0000	3,000
12/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.47600	0.39600	16.80672	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.52000	0.57600	10.76923	0.00000	0.0000	3,000
12/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.94900	0.84100	11.38040	0.00000	0.0000	0
12/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.29300	0.32100	9.55631	0.00000	0.0000	9,000
12/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.04210	13.18020	1.05888	0.00000	0.0000	2,683
12/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.40800	1.50600	6.96023	0.00000	0.0000	0
12/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.21600	0.17600	18.51852	0.00000	0.0000	0
12/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.37200	1.46900	7.06997	0.00000	0.0000	0
12/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.23000	0.18900	17.82609	0.00000	0.0000	0
12/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.44400	1.54800	7.20222	0.00000	0.0000	0
12/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.20200	0.16800	16.83168	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10480	0.10590	1.04962	0.00000	0.0000	5,998
12/12/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02480	0.02590	4.43548	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01480	0.01590	7.43243	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03480	0.03590	3.16092	0.00000	0.0000	0
12/12/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10650	0.10750	0.93897	0.00000	0.0000	440

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01678	0.01771	5.54231	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00028	0.00021	25.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00867	0.00928	7.03576	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00217	0.00178	17.97235	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02655	0.02755	3.76648	0.00000	0.0000	0
12/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10800	0.10910	1.01852	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00000	0.00783	100.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00000	0.00673	100.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00000	0.00469	100.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.00000	0.01359	100.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00000	0.01335	100.00000	0.00000	0.0000	0
12/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00000	0.00225	100.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19			Foreign Exchange Future	10.88530	10.92230	0.33991	0.00000	0.0000	20,923
12/12/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.08600	1.12300	3.40700	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.03600	1.07300	3.57143	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.13600	1.17200	3.16901	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.88600	0.92300	4.17607	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.33500	1.37200	2.77154	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.58500	1.62200	2.33438	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.48500	1.52200	2.49158	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.86700	0.82900	4.38293	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	0.93600	0.97300	3.95299	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.71800	0.68000	5.29248	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.38500	1.42200	2.67148	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	8,220
12/12/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.06100	0.06000	1.63934	0.00000	0.0000	8,220
12/12/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.17600	0.13800	21.59091	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.63800	0.67400	5.64263	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.76800	0.72900	5.07813	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.54000	0.57500	6.48148	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	0.83700	0.87300	4.30108	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.28500	1.32200	2.87938	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.33800	0.29700	12.13018	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	0.73700	0.77300	4.88467	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	0.78700	0.82300	4.57433	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	2,740
12/12/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.58900	0.62400	5.94228	0.00000	0.0000	2,740
12/12/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.08000	0.07900	1.25000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.14500	0.10700	26.20690	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	1.01600	0.97900	3.64173	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.40	P	Foreign Exchange Future	0.52400	0.48300	7.82443	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	11.40	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	11,400
12/12/2011	€ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.39700	0.43000	8.31234	0.00000	0.0000	0
12/12/2011	€ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	5,700
12/12/2011	€ / R 2012/03/19			Foreign Exchange Future	11.04130	11.08170	0.36590	11.10000	11.0190	16,638
12/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.02800	1.05900	3.01556	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.98700	1.01700	3.03951	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.06900	1.10100	2.99345	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07800	0.06900	11.53846	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.00400	2.04300	1.94611	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.90700	0.93600	3.19735	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.11600	0.10400	10.34483	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.29000	1.32600	2.79070	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.05300	2.09200	1.89966	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.19900	1.23500	3.00250	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05800	0.05300	8.62069	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.65800	0.67800	3.03951	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.21700	0.19600	9.67742	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.57000	0.58700	2.98246	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.27900	0.25500	8.60215	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.86800	0.89600	3.22581	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.12700	0.11400	10.23622	0.00000	0.0000	10,200
12/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.40100	0.41100	2.49377	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.46000	0.42900	6.73913	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.27000	0.27600	2.22222	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.72900	0.69400	4.80110	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.49100	0.50600	3.05499	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.35000	0.32400	7.42857	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.21200	0.21500	1.41509	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.92100	0.88300	4.12595	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.37600	0.34900	7.18085	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.52300	1.56000	2.42942	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.32900	0.33700	2.43161	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.58800	0.55500	5.61224	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.54300	0.55900	2.94659	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.30200	0.27700	8.27815	0.00000	0.0000	3,400
12/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.40300	0.37500	6.94789	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.44400	0.45700	2.92793	0.00000	0.0000	3,400
12/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.80300	0.76700	4.48319	0.00000	0.0000	0
12/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.24400	0.24900	2.04918	0.00000	0.0000	10,200
12/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.18550	11.22780	0.37817	11.17000	11.1700	13,709
12/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.04200	1.06900	2.59117	0.00000	0.0000	0
12/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.25700	0.24100	6.22568	0.00000	0.0000	0
12/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.00900	1.03500	2.57681	0.00000	0.0000	0
12/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.27400	0.25700	6.20438	0.00000	0.0000	0
12/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.07500	1.10400	2.69767	0.00000	0.0000	0
12/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.24000	0.22600	5.83333	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.32130	11.36700	0.40366	0.00000	0.0000	200
12/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.07100	1.09700	2.42764	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.47500	0.45600	4.00000	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.04100	1.06700	2.49760	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.49500	0.47600	3.83838	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.10100	1.12800	2.45232	0.00000	0.0000	0
12/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.45500	0.43700	3.95604	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	8.26200	8.30330	0.49988	0.00000	0.0000	9,642
12/12/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.61200	1.65300	2.54342	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.56200	1.60300	2.62484	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.66200	1.70300	2.46691	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.76300	0.80400	5.37353	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.96200	1.00300	4.26195	0.00000	0.0000	0
12/12/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.29070	8.33260	0.50539	8.36200	8.3570	36,798
12/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.07500	1.11300	3.53488	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.02900	1.06700	3.69291	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.12100	1.16000	3.47904	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.93900	0.97600	3.94036	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04800	0.04300	10.41667	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.35700	1.39700	2.94768	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65200	0.68300	4.75460	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.11100	0.10000	9.90991	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.89500	0.93100	4.02235	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.30900	1.34900	3.05577	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.09400	2.13600	2.00573	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.54500	0.57200	4.95413	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.15400	0.13900	9.74026	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32830	8.37000	0.50070	0.00000	0.0000	7,033
12/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.84800	0.87700	3.41981	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.17000	0.15700	7.64706	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.81300	0.84100	3.44403	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.18500	0.17100	7.56757	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.88400	0.91400	3.39367	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.15600	0.14400	7.69231	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.36580	8.40770	0.50085	0.00000	0.0000	2,098
12/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.62500	0.64400	3.04000	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.49600	0.47300	4.63710	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.60200	0.62100	3.15615	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.52300	0.50000	4.39771	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.64900	0.66900	3.08166	0.00000	0.0000	0
12/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.47000	0.44800	4.68085	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.34970	9.37150	0.23316	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.42900	2.45100	0.90572	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37900	0.38000	0.26385	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.38900	2.41100	0.92089	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38900	0.39000	0.25707	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.46900	2.49200	0.93155	0.00000	0.0000	0
12/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36900	0.37100	0.54201	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.95670	8.02690	0.88228	0.00000	0.0000	160
12/12/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.70700	0.77700	9.90099	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.65700	0.72700	10.65449	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.75700	0.82700	9.24703	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.31200	0.37900	21.47436	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.15700	1.22700	6.05013	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.36000	0.42800	18.88889	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.10700	1.17700	6.32340	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.55700	0.62700	12.56732	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.05700	1.12700	6.62252	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.50800	0.57700	13.58268	0.00000	0.0000	0
12/12/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.04760	8.11920	0.88971	0.00000	0.0000	37
12/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.58000	0.63400	9.31034	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.08200	0.06500	20.73171	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.54200	0.59300	9.40959	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.09400	0.07400	21.27660	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.61900	0.67500	9.04685	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.07100	0.05600	21.12676	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.13430	8.20650	0.88760	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.00000	0.40800	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.00000	0.35200	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.00000	0.38500	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.00000	0.37900	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.00000	0.43100	100.00000	0.00000	0.0000	0
12/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.00000	0.32500	100.00000	0.00000	0.0000	0
12/12/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.21470	0.30580	42.43130	0.00000	0.0000	12,659
12/12/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.12640	0.17980	42.24684	0.00000	0.0000	18,519
12/12/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.06400	0.02470	61.40625	0.00000	0.0000	12,423
12/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.40000	0.44160	10.40000	0.00000	0.0000	100,000
12/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09810	0.07230	26.29969	0.00000	0.0000	100,000
12/12/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.09440	0.03520	62.71186	0.00000	0.0000	12,346
12/12/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.17420	0.25030	43.68542	0.00000	0.0000	18,750
12/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.11540	0.14100	22.18371	0.00000	0.0000	12,500
12/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.09730	0.11400	17.16341	0.00000	0.0000	12,500
12/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.05130	0.03410	33.52827	0.00000	0.0000	19,481
12/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.07630	0.05690	25.42595	0.00000	0.0000	12,987
12/12/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.81290	8.84730	0.39034	0.00000	0.0000	253
12/12/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.51700	0.54900	6.18956	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.46800	0.50000	6.83761	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0

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12/12/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.56600	0.59900	5.83039	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.33100	0.35800	8.15710	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.66500	0.69800	4.96241	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.91300	0.94700	3.72399	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.28800	0.31200	8.33333	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.02500	0.01500	40.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.07700	0.07400	3.89610	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.16400	0.12700	22.56098	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.59500	0.55800	6.21849	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.36300	0.32300	11.01928	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.37500	0.40400	7.73333	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.81400	0.84700	4.05405	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.06300	1.09700	3.19849	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.11600	0.12200	5.17241	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.10300	0.07500	27.18447	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.16300	1.19700	2.92347	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.17500	0.18900	8.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.06200	0.04200	32.25806	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.20000	0.16100	19.50000	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.24800	0.26900	8.46774	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.03500	0.02200	37.14286	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.64400	0.60700	5.74534	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
12/12/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.40800	0.36800	9.80392	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.95000	8.98570	0.39888	0.00000	0.0000	25
12/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.58300	0.59900	2.74443	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.23300	0.21300	8.58369	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.55500	0.57100	2.88288	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.25500	0.23500	7.84314	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.61100	0.62800	2.78232	0.00000	0.0000	0
12/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21100	0.19200	9.00474	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	9.08130	9.12040	0.43056	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.00000	0.59900	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
12/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.00000	0.57900	100.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.00000	0.57900	100.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.00000	0.60900	100.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.00000	0.61800	100.00000	0.00000	0.0000	0
12/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.00000	0.54800	100.00000	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.27750	6.28680	0.14815	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.08800	0.08500	3.40909	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.07500	0.06300	16.00000	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.08000	0.06800	15.00000	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.09300	0.09100	2.15054	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.33400	6.34320	0.14525	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23100	0.23300	0.86580	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.18100	0.17400	3.86740	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22600	0.22800	0.88496	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.18600	0.17900	3.76344	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23700	0.23900	0.84388	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.17700	0.17000	3.95480	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.37720	6.38680	0.15054	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.36200	0.37100	2.48619	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.28500	0.28400	0.35088	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.33700	0.34600	2.67062	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.31000	0.30900	0.32258	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38800	0.39800	2.57732	0.00000	0.0000	0
12/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.26100	0.26100	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
12/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	RAIN 2011/12/19			Foreign Exchange Future	16,180.07000	16,323.78000	0.88819	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.27910	1.29690	1.39160	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.17910	0.19690	9.93858	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.12940	0.14700	13.60124	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/12/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00030	0.00010	66.66667	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.22910	0.24690	7.76953	0.00000	0.0000	0
12/12/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29530	1.31330	1.38964	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11690	0.13010	11.29170	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02160	0.01680	22.22222	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08480	0.09510	12.14623	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03950	0.03180	19.49367	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15540	0.17090	9.97426	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.01010	0.00760	24.75248	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.13030	1.32970	17.64133	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.00000	0.19740	100.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00000	0.01770	100.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.00000	0.15960	100.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00000	0.02990	100.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.00000	0.23930	100.00000	0.00000	0.0000	0
12/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00960	100.00000	0.00000	0.0000	0

**Future Open Interest**

**741,972**

**Option Open Interest**

**454,743**

**Total**

**1,196,715**