



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/03/2012

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
01/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.42900	7.49230	0.85207	7.53040	7.4770	188,557
01/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.39900	0.46100	15.53885	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.35300	0.41200	16.71388	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.44800	0.51000	13.83929	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43400	0.49600	14.28571	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	1,000
01/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.29500	0.35100	18.98305	0.00000	0.0000	30,100
01/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.21300	0.26300	23.47418	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03400	0.02100	38.23529	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.63100	0.69300	9.82567	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.25300	0.30600	20.94862	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.68000	0.74300	9.26471	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.05800	0.07600	31.03448	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.17900	0.13400	25.13966	0.00000	0.0000	9,200
01/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.53100	0.47000	11.48776	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.11400	0.15100	32.45614	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.08500	0.05900	30.58824	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.87300	0.81100	7.10195	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.73000	0.79300	8.63014	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
01/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.92300	0.86000	6.82557	0.00000	0.0000	250
01/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.58100	0.64400	10.84337	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	4,350

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
01/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.57900	0.51800	10.53541	0.00000	0.0000	7,051
01/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.34000	0.39900	17.35294	0.00000	0.0000	6,500
01/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.78000	0.84300	8.07692	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.09100	0.12100	32.96703	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.11200	0.07900	29.46429	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.77500	0.71300	8.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.43600	0.37700	13.53211	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.38600	0.44700	15.80311	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.83000	0.89300	7.59036	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.01800	0.02400	33.33333	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.38900	0.33200	14.65296	0.00000	0.0000	250
01/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.62800	0.56600	9.87261	0.00000	0.0000	4,620
01/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.48300	0.42300	12.42236	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.72600	0.66400	8.53994	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.14300	0.18500	29.37063	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.06400	0.04300	32.81250	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.17600	0.22200	26.13636	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.04700	0.03000	36.17021	0.00000	0.0000	100
01/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.53200	0.59400	11.65414	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.02900	0.03800	31.03448	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.30000	0.24600	18.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.67700	0.61500	9.15805	0.00000	0.0000	366
01/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.07300	0.09500	30.13699	0.00000	0.0000	5,000
01/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.14400	0.10300	28.47222	0.00000	0.0000	2,520
01/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.02900	1.09200	6.12245	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.27900	1.34200	4.92572	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.04600	0.06000	30.43478	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.21700	0.16800	22.58065	0.00000	0.0000	13,860
01/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	6,620
01/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.82400	0.76200	7.52427	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.22900	1.29200	5.12612	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.48300	0.54500	12.83644	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.02300	0.03000	30.43478	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.34400	0.28800	16.27907	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	4,850
01/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.97200	0.91000	6.37860	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	0.97900	1.04200	6.43514	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.03600	0.04800	33.33333	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.25700	0.20600	19.84436	0.00000	0.0000	166
01/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	0.87900	0.94300	7.28100	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	0.92900	0.99200	6.78149	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,420
01/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.07900	1.14200	5.83874	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.32900	1.39200	4.74041	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	1.02200	0.95900	6.16438	0.00000	0.0000	250
01/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,750
01/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	1.07200	1.00900	5.87687	0.00000	0.0000	190
01/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3
01/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.37100	1.30800	4.59519	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.57100	1.50800	4.01018	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
01/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	1.17200	1.10900	5.37543	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.22100	1.15900	5.07781	0.00000	0.0000	176
01/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.32100	1.25800	4.76911	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,860
01/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.27100	1.20800	4.95673	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.82100	1.75800	3.45964	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	2.07100	2.00800	3.04201	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.77100	1.70800	3.55731	0.00000	0.0000	0
01/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
01/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.52730	7.58300	0.73997	7.62260	7.5682	84,701
01/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.40600	0.44200	8.86700	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.12900	0.10900	15.50388	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.37600	0.41000	9.04255	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.14900	0.12700	14.76510	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
01/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.43800	0.47600	8.67580	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.11100	0.09300	16.21622	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.11200	0.12100	8.03571	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.68500	0.63800	6.86131	0.00000	0.0000	132
01/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.80400	0.85700	6.59204	0.00000	0.0000	4,850
01/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06700	0.07200	7.46269	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	1.04000	0.98900	4.90385	0.00000	0.0000	100
01/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05700	0.06000	5.26316	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.18000	1.12700	4.49153	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.27400	1.22100	4.16013	0.00000	0.0000	132
01/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.58900	0.63400	7.64007	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.06200	0.05100	17.74194	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.27200	0.30000	10.29412	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.24500	0.21700	11.42857	0.00000	0.0000	14,000
01/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.12800	0.13900	8.59375	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.60100	0.55600	7.48752	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09800	0.10500	7.14286	0.00000	0.0000	10,000
01/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.77100	0.72200	6.35538	0.00000	0.0000	132
01/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.18500	0.20200	9.18919	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.40800	0.36900	9.55882	0.00000	0.0000	5,000
01/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.36900	1.31600	3.87144	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	5,000
01/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.20000	0.21800	9.00000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.37300	0.33500	10.18767	0.00000	0.0000	10,000
01/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.75400	1.70000	3.07868	0.00000	0.0000	0
01/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.62730	7.69300	0.86138	0.00000	0.0000	7,083
01/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.59100	0.63800	7.95262	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.16400	0.14500	11.58537	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.56100	0.60400	7.66488	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.18400	0.16100	12.50000	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.62500	0.67300	7.68000	0.00000	0.0000	16,000
01/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.14800	0.13000	12.16216	0.00000	0.0000	9,200
01/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.20600	0.17800	13.59223	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.53300	0.57100	7.12946	0.00000	0.0000	37,000
01/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.57700	1.51700	3.80469	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10400	0.11000	5.76923	0.00000	0.0000	360
01/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.28700	0.30800	7.31707	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.56000	0.51500	8.03571	0.00000	0.0000	360
01/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.15300	0.16300	6.53595	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.12600	1.07000	4.97336	0.00000	0.0000	4,000
01/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.67000	1.61000	3.59281	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09700	0.10300	6.18557	0.00000	0.0000	5,500

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
01/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.30300	1.24500	4.45127	0.00000	0.0000	1,500
01/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13000	0.13800	6.15385	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.35100	0.37700	7.40741	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.42400	0.38400	9.43396	0.00000	0.0000	2,500
01/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.95400	0.90000	5.66038	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.18100	0.19300	6.62983	0.00000	0.0000	2,500
01/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.23700	0.25400	7.17300	0.00000	0.0000	0
01/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.71000	0.66100	6.90141	0.00000	0.0000	2,000
01/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.72590	7.79340	0.87368	0.00000	0.0000	9,800
01/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.49000	0.52200	6.53061	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.46400	0.42900	7.54310	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.47100	0.50200	6.58174	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.49500	0.45900	7.27273	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.51000	0.54200	6.27451	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.43400	0.39900	8.06452	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.66200	0.62100	6.19335	0.00000	0.0000	540
01/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.38800	0.41400	6.70103	0.00000	0.0000	300
01/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.55800	1.50200	3.59435	0.00000	0.0000	0
01/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18400	0.19500	5.97826	0.00000	0.0000	540
01/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.82880	7.89750	0.87753	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.51900	0.54400	4.81696	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.64000	0.59700	6.71875	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.50300	0.52700	4.77137	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.67400	0.63000	6.52819	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.53700	0.56200	4.65549	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.60800	0.56500	7.07237	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.54100	1.48400	3.69890	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.27000	0.28100	4.07407	0.00000	0.0000	180
01/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.47200	0.49400	4.66102	0.00000	0.0000	0
01/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.74300	0.69700	6.19112	0.00000	0.0000	180
01/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.00670	8.07420	0.84304	0.00000	0.0000	659
01/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.52700	0.54700	3.79507	0.00000	0.0000	0
01/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.49800	1.45100	3.13752	0.00000	0.0000	0
01/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.51700	0.53700	3.86847	0.00000	0.0000	0
01/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.53800	1.49100	3.05592	0.00000	0.0000	0
01/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.53800	0.55800	3.71747	0.00000	0.0000	0
01/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.45900	1.41200	3.22138	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.66180	8.72830	0.76774	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.19400	1.22700	2.76382	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.03200	0.99900	3.19767	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.17600	1.20900	2.80612	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.06400	1.03100	3.10150	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.21300	1.24600	2.72053	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.00100	0.96800	3.29670	0.00000	0.0000	0
01/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.72200	0.69000	4.43213	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
01/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.38400	1.41800	2.45665	0.00000	0.0000	200
01/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.73590	9.80240	0.68304	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.76400	1.80100	2.09751	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.22800	1.19900	2.36156	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.74500	1.78200	2.12034	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.25900	1.23000	2.30342	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.78400	1.82200	2.13004	0.00000	0.0000	0
01/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.19800	1.17000	2.33723	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.42900	7.49230	0.85207	7.52000	7.5200	162
01/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.05817	0.07570	30.13581	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.17917	0.13340	25.54557	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.04608	0.06032	30.90278	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.21708	0.16802	22.59996	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.07315	0.09460	29.32331	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.14415	0.10230	29.03226	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.77472	0.71238	8.04678	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00372	0.00468	25.80645	0.00000	0.0000	80
01/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.52730	7.58300	0.73997	0.00000	0.0000	967
01/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08087	0.08675	7.27093	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.90357	0.85375	5.51368	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07604	0.08145	7.11468	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.94874	0.89845	5.30071	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.08611	0.09249	7.40913	0.00000	0.0000	0
01/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.85881	0.80949	5.74283	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19			Foreign Exchange Future	11.86530	11.93800	0.61271	11.96000	11.9519	16,556
01/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.44500	0.51000	14.60674	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.40100	0.46500	15.96010	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.48900	0.55600	13.70143	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.35900	0.42100	17.27019	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.12300	0.16000	30.08130	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.15800	0.12200	22.78481	0.00000	0.0000	6,000
01/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.87100	0.94300	8.26636	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	768
01/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.17500	0.22400	28.00000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.11000	0.08600	21.81818	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.02900	0.04000	37.93103	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.46400	0.40200	13.36207	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.53500	0.60200	12.52336	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.97000	1.04200	7.42268	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.24200	0.29700	22.72727	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.07700	0.05900	23.37662	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.77300	0.84500	9.31436	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.08800	0.11200	27.27273	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.22300	0.17400	21.97309	0.00000	0.0000	768
01/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.10400	0.13200	26.92308	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.18900	0.14400	23.80952	0.00000	0.0000	9,000
01/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.69700	0.62800	9.89957	0.00000	0.0000	3,000
01/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.99100	0.92000	7.16448	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	3,000
01/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.68600	1.61400	4.27046	0.00000	0.0000	0
01/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	9,000
01/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.01350	12.07420	0.50526	0.00000	0.0000	3,038
01/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.43800	0.46700	6.62100	0.00000	0.0000	0
01/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.27500	0.24300	11.63636	0.00000	0.0000	0
01/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.41300	0.44000	6.53753	0.00000	0.0000	0
01/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.30000	0.26600	11.33333	0.00000	0.0000	0
01/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.46400	0.49400	6.46552	0.00000	0.0000	0
01/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.25100	0.22000	12.35060	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.16400	12.23980	0.62315	0.00000	0.0000	1,499
01/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.22300	0.23300	4.48430	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.50900	1.44300	4.37376	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.21500	0.22600	5.11628	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.55100	1.48600	4.19084	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.23100	0.24000	3.89610	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.46700	1.40000	4.56714	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	0.97900	1.03000	5.20940	0.00000	0.0000	0
01/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.16500	0.14000	15.15152	0.00000	0.0000	6,000
01/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09240	0.09220	0.21645	0.00000	0.0000	3,840
01/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00292	0.00272	6.84932	0.00000	0.0000	0
01/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00052	0.00052	0.00000	0.00000	0.0000	0
01/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00009	0.00006	33.33333	0.00000	0.0000	0
01/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00769	0.00786	2.21066	0.00000	0.0000	0
01/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01241	0.01221	1.61160	0.00000	0.0000	0
01/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09370	0.09340	0.32017	0.09350	0.0935	25
01/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00066	0.00062	6.06061	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01496	0.01522	1.73797	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00023	0.00021	8.69565	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02453	0.02481	1.14146	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00213	0.00202	5.16432	0.00000	0.0000	0
01/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00643	0.00662	2.95490	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19			Foreign Exchange Future	10.00010	9.97070	0.29400	10.03100	10.0310	23,489

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
01/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.06800	0.05500	19.11765	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.16800	0.18400	9.52381	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.20400	0.22100	8.33333	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.08600	0.07100	17.44186	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.13600	0.15000	10.29412	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.95100	0.92200	3.04942	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.03300	0.02400	27.27273	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.28300	0.30300	7.06714	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.23900	0.21400	10.46025	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03900	0.04300	10.25641	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.00100	0.97200	2.89710	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.16700	0.14300	14.37126	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06700	0.07200	7.46269	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.60500	0.63300	4.62810	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.75300	0.78100	3.71846	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.02500	0.01800	28.00000	0.00000	0.0000	3,400
01/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.32500	0.34700	6.76923	0.00000	0.0000	10,200
01/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.10100	1.13000	2.63397	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.50000	1.52900	1.93333	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.90200	0.93000	3.10421	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.75000	1.77900	1.65714	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.95100	0.98000	3.04942	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.45800	0.43100	5.89520	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.30000	1.32900	2.23077	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,400
01/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.80200	0.83100	3.61596	0.00000	0.0000	3,400
01/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	1.00100	1.03000	2.89710	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,800
01/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.60000	1.62900	1.81250	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
01/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.10700	0.09000	15.88785	0.00000	0.0000	0
01/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.10700	0.11900	11.21495	0.00000	0.0000	3,400
01/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.13500	0.11300	16.29630	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
01/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	10,200
01/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.13750	10.09720	0.39753	10.15030	10.1000	26,620
01/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.19600	0.17900	8.67347	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.45900	0.48200	5.01089	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.18200	0.16600	8.79121	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.49500	0.51900	4.84848	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.21100	0.19300	8.53081	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.42400	0.44600	5.18868	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.39100	0.41200	5.37084	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.22800	0.20900	8.33333	0.00000	0.0000	1,000
01/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.48000	0.44800	6.66667	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.14300	0.15100	5.59441	0.00000	0.0000	1,000
01/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.62400	0.58700	5.92949	0.00000	0.0000	0
01/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	1,000
01/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.27840	10.25040	0.27242	0.00000	0.0000	1,250
01/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.27600	0.26500	3.98551	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.72300	0.74000	2.35131	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.26000	0.24900	4.23077	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.75700	0.77400	2.24571	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.29300	0.28100	4.09556	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.69000	0.70600	2.31884	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.94900	0.90500	4.63646	0.00000	0.0000	0
01/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.12100	0.10500	13.22314	0.00000	0.0000	10,200
01/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.67790	10.65120	0.25005	0.00000	0.0000	500
01/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.57000	0.55800	2.10526	0.00000	0.0000	0
01/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.38500	1.40000	1.08303	0.00000	0.0000	0
01/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.55800	0.54600	2.15054	0.00000	0.0000	0
01/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.42300	1.43800	1.05411	0.00000	0.0000	0
01/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.58200	0.57000	2.06186	0.00000	0.0000	0
01/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.34700	1.36200	1.11359	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.04330	8.06590	0.28098	0.00000	0.0000	16,184
01/03/2012	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.79400	0.81700	2.89673	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.74400	0.76700	3.09140	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.84400	0.86600	2.60664	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.64500	0.66700	3.41085	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.09300	1.11600	2.10430	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.30600	0.32600	6.53595	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.59500	0.61800	3.86555	0.00000	0.0000	0
01/03/2012	AUS\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00200	0.00200	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
01/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.04300	1.06600	2.20518	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.84300	1.86600	1.24797	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.18000	0.19400	7.77778	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03700	0.02800	24.32432	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.06320	8.07850	0.18975	0.00000	0.0000	8,315
01/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.48300	0.48700	0.82816	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.44500	0.44900	0.89888	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.08200	0.07100	13.41463	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.52200	0.52800	1.14943	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.08910	8.11440	0.31277	0.00000	0.0000	2,728
01/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.25700	0.25300	1.55642	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40400	0.37500	7.17822	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.24000	0.23500	2.08333	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43700	0.40700	6.86499	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.27500	0.27100	1.45455	0.00000	0.0000	0
01/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37200	0.34300	7.79570	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.15290	9.16570	0.13985	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.15200	2.13500	0.78996	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.29900	0.26900	10.03344	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.11500	2.09600	0.89835	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31200	0.28000	10.25641	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.19400	2.17800	0.72926	0.00000	0.0000	0
01/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29100	0.26200	9.96564	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.51700	7.60280	1.14141	0.00000	0.0000	10
01/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.06200	0.11400	83.87097	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.09500	0.06100	35.78947	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.04600	0.08500	84.78261	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.12900	0.08200	36.43411	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.08400	0.14700	75.00000	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.06700	0.04400	34.32836	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.60010	7.67830	1.02893	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.05600	0.07100	26.78571	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.60600	0.54300	10.39604	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05000	0.06400	28.00000	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.65000	0.58600	9.84615	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.06200	0.07900	27.41935	0.00000	0.0000	0
01/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.56200	0.50100	10.85409	0.00000	0.0000	0
01/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.02150	0.02520	17.20930	0.00000	0.0000	0
01/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.26960	0.24640	8.60534	0.00000	0.0000	100,000
01/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.01930	0.02260	17.09845	0.00000	0.0000	12,500
01/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03200	0.03460	8.12500	0.00000	0.0000	12,500

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
01/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.04220	0.04890	15.87678	0.00000	0.0000	5,670
01/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.29450	8.27230	0.26765	0.00000	0.0000	6,532
01/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
01/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.33000	0.34800	5.45455	0.00000	0.0000	0
01/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
01/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.37400	0.39300	5.08021	0.00000	0.0000	0
01/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
01/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.28700	0.30400	5.92334	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.41490	8.38220	0.38860	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.79200	0.82100	3.66162	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.83400	0.86400	3.59712	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.11400	0.11000	3.50877	0.00000	0.0000	0
01/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.74900	0.77800	3.87183	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.54070	8.51750	0.27164	0.00000	0.0000	25
01/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.33700	0.32300	4.15430	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.54600	0.55600	1.83150	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32100	0.30900	3.73832	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58000	0.59200	2.06897	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.35300	0.33900	3.96601	0.00000	0.0000	0
01/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.51200	0.52200	1.95313	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.28590	6.26510	0.33090	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.06500	0.05500	15.38462	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.06300	0.07400	17.46032	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.06000	0.05100	15.00000	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.06800	0.08000	17.64706	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.05800	0.06800	17.24138	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.33820	6.31020	0.44177	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.17600	0.15800	10.22727	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13800	0.14800	7.24638	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.15000	0.13700	8.66667	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16200	0.17700	9.25926	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.20500	0.18600	9.26829	0.00000	0.0000	0
01/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11700	0.12600	7.69231	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.17990	1.18890	0.76278	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.00850	0.01120	31.76471	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
01/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02860	0.02230	22.02797	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00160	0.00210	31.25000	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.07170	0.06320	11.85495	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.03480	0.04200	20.68966	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00490	0.00310	36.73469	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.19350	1.20160	0.67868	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.06450	0.06980	8.21705	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.02100	0.01820	13.33333	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.03870	0.04200	8.52713	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.04520	0.04040	10.61947	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.10160	0.10830	6.59449	0.00000	0.0000	0
01/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00810	0.00670	17.28395	0.00000	0.0000	0
Future Open Interest										533,210
Option Open Interest										385,424
Total										918,634