



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 29/11/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/11/2011	\$ / R 2011/12/19			Foreign Exchange Future	8.35360	8.38900	0.42377	8.43950	8.2980	241,488
29/11/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	1.00600	1.04100	3.47913	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.95700	0.99100	3.55277	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
29/11/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.05600	1.09100	3.31439	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,780
29/11/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	1.60400	1.63900	2.18204	0.00000	0.0000	500
29/11/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	0.04600	0.03400	26.08696	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.40000	0.42300	5.75000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	1.35400	1.39000	2.65879	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	800
29/11/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	1.10500	1.14000	3.16742	0.00000	0.0000	5,560
29/11/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	2.20400	2.23900	1.58802	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
29/11/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	12,000
29/11/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.85800	0.89200	3.96270	0.00000	0.0000	11,280
29/11/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	1.90400	1.93900	1.83824	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	1.95400	1.98900	1.79120	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	2.10400	2.13900	1.66350	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.36300	0.38400	5.78512	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	0.05900	0.04500	23.72881	0.00000	0.0000	10,750
29/11/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	2.40400	2.43900	1.45591	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.90700	0.94200	3.85888	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.65400	1.68900	2.11608	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,340
29/11/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	1.55400	1.58900	2.25225	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
29/11/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.48200	0.51100	6.01660	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	560
29/11/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.66500	0.69700	4.81203	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	1.50400	1.53900	2.32713	0.00000	0.0000	560
29/11/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	2.05400	2.08900	1.70399	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	2.00400	2.03900	1.74651	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	2.35400	2.38900	1.48683	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.57200	0.60300	5.41958	0.00000	0.0000	1,000
29/11/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.01800	0.01400	22.22222	0.00000	0.0000	5,688
29/11/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.76100	0.79400	4.33640	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.75400	1.78900	1.99544	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	5,000
29/11/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	2.50400	2.53900	1.39776	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.52700	0.55600	5.50285	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.02300	0.01700	26.08696	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.20	C	Foreign Exchange Future	1.15500	1.19000	3.03030	0.00000	0.0000	12,300
29/11/2011	\$ / R 2011/12/19	6.55	C	Foreign Exchange Future	1.80400	1.83900	1.94013	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	560
29/11/2011	\$ / R 2011/12/19	8.35	C	Foreign Exchange Future	0.19100	0.20000	4.71204	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.35	P	Foreign Exchange Future	0.18700	0.16100	13.90374	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.20	C	Foreign Exchange Future	0.26700	0.28100	5.24345	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.20	P	Foreign Exchange Future	0.11300	0.09200	18.58407	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.10	C	Foreign Exchange Future	2.25400	2.28900	1.55280	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.15	C	Foreign Exchange Future	1.20500	1.24000	2.90456	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.90	C	Foreign Exchange Future	1.45400	1.48900	2.40715	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.10	C	Foreign Exchange Future	1.25500	1.29000	2.78884	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
29/11/2011	\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.70400	1.73900	2.05399	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.20	C	Foreign Exchange Future	2.15400	2.18900	1.62488	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.30	C	Foreign Exchange Future	0.21400	0.22500	5.14019	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.30	P	Foreign Exchange Future	0.16000	0.13600	15.00000	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
29/11/2011	\$ / R 2011/12/19	6.50	C	Foreign Exchange Future	1.85400	1.88900	1.88781	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.95	C	Foreign Exchange Future	1.40400	1.43900	2.49288	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.65	C	Foreign Exchange Future	0.71300	0.74500	4.48808	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.40	C	Foreign Exchange Future	0.17100	0.17800	4.09357	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.40	P	Foreign Exchange Future	0.21700	0.18900	12.90323	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.25	C	Foreign Exchange Future	0.23900	0.25200	5.43933	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.25	P	Foreign Exchange Future	0.13500	0.11300	16.29630	0.00000	0.0000	100
29/11/2011	\$ / R 2011/12/19	7.75	C	Foreign Exchange Future	0.61800	0.65000	5.17799	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.75	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.05	C	Foreign Exchange Future	1.30500	1.34000	2.68199	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.10	C	Foreign Exchange Future	0.32900	0.34800	5.77508	0.00000	0.0000	11,340
29/11/2011	\$ / R 2011/12/19	8.10	P	Foreign Exchange Future	0.07500	0.05900	21.33333	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.05	C	Foreign Exchange Future	2.30400	2.33900	1.51910	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.95	C	Foreign Exchange Future	0.43900	0.46600	6.15034	0.00000	0.0000	12,579
29/11/2011	\$ / R 2011/12/19	7.95	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.55	C	Foreign Exchange Future	0.80900	0.84300	4.20272	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	7.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.15	C	Foreign Exchange Future	0.29700	0.31300	5.38721	0.00000	0.0000	1,620
29/11/2011	\$ / R 2011/12/19	8.15	P	Foreign Exchange Future	0.09300	0.07400	20.43011	0.00000	0.0000	400
29/11/2011	\$ / R 2011/12/19	8.75	C	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.75	P	Foreign Exchange Future	0.47600	0.44200	7.14286	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.80	P	Foreign Exchange Future	0.51800	0.48300	6.75676	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.80	C	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	19,273
29/11/2011	\$ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	10.95	P	Foreign Exchange Future	2.59600	2.56100	1.34823	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	11.90	P	Foreign Exchange Future	3.54600	3.51100	0.98703	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.65	P	Foreign Exchange Future	0.39500	0.36200	8.35443	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.65	C	Foreign Exchange Future	0.09900	0.10100	2.02020	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.50	P	Foreign Exchange Future	0.28300	0.25300	10.60071	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	8.50	C	Foreign Exchange Future	0.13700	0.14200	3.64964	0.00000	0.0000	12,500
29/11/2011	\$ / R 2011/12/19	9.00	P	Foreign Exchange Future	0.69400	0.65900	5.04323	0.00000	0.0000	0
29/11/2011	\$ / R 2011/12/19	9.00	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	8,333
29/11/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.45930	8.49710	0.44685	8.51560	8.4000	40,659
29/11/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.44400	1.47800	2.35457	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.39700	1.43100	2.43379	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.49100	1.52600	2.34742	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01800	0.01500	16.66667	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
29/11/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.47800	1.51200	2.30041	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	1,000
29/11/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.33800	1.37100	2.46637	0.00000	0.0000	30,100
29/11/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.24600	1.27900	2.64848	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.66900	1.70500	2.15698	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.29200	1.32500	2.55418	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.71800	1.75500	2.15367	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.98600	1.01400	2.83976	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.70000	0.71800	2.57143	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.19100	0.17100	10.47120	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.11300	1.14400	2.78527	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.05400	0.04700	12.96296	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.51600	0.52700	2.13178	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.35700	0.33000	7.56303	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.76700	1.80400	2.09394	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	10,000
29/11/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.49500	0.50400	1.81818	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.38600	0.35700	7.51295	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.62100	1.65700	2.22085	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.66900	0.68700	2.69058	0.00000	0.0000	5,000
29/11/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.21000	0.19000	9.52381	0.00000	0.0000	7,051
29/11/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.38400	1.41800	2.45665	0.00000	0.0000	10,000
29/11/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.81700	1.85400	2.03632	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.07000	1.10000	2.80374	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.56200	0.57500	2.31317	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.30300	0.27800	8.25083	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.76400	0.78500	2.74869	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.15500	0.13800	10.96774	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.43100	1.46500	2.37596	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.86600	1.90300	1.98285	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.79800	0.82000	2.75689	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.13900	0.12300	11.51079	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.63900	0.65600	2.66041	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
29/11/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.23000	0.20900	9.13043	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.73100	0.75100	2.73598	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.17200	0.15400	10.46512	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.58700	0.60000	2.21465	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.27800	0.25300	8.99281	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.15700	1.18800	2.67934	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.20200	1.23300	2.57903	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.57300	1.60800	2.22505	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.86900	0.89300	2.76180	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.11000	0.09600	12.72727	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.61300	0.62700	2.28385	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.25400	0.23000	9.44882	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.02800	1.05700	2.82101	0.00000	0.0000	5,000
29/11/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.06900	0.06000	13.04348	0.00000	0.0000	2,420
29/11/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.06500	2.10200	1.79177	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.31400	2.35100	1.59896	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.94400	0.97200	2.96610	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.53900	0.55000	2.04082	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.33000	0.30300	8.18182	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.26400	2.30100	1.63428	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.52500	1.56000	2.29508	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.83300	0.85600	2.76110	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.12400	0.10900	12.09677	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.47500	0.48300	1.68421	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.41600	0.38600	7.21154	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.01500	2.05200	1.83623	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.90600	0.93100	2.75938	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.09700	0.08400	13.40206	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.91600	1.95300	1.93111	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.96600	2.00300	1.88199	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	2,420
29/11/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.11500	2.15200	1.74941	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.36300	2.40100	1.60813	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00400	0.00400	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
29/11/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.45500	0.46300	1.75824	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.44600	0.41600	6.72646	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.43600	0.44400	1.83486	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.47700	0.44700	6.28931	0.00000	0.0000	190
29/11/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.33800	0.34200	1.18343	0.00000	0.0000	3
29/11/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.67900	0.64500	5.00736	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.82800	0.79300	4.22705	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.28700	0.29000	1.04530	0.00000	0.0000	100
29/11/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.40000	0.40600	1.50000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.54100	0.50900	5.91497	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.38300	0.38900	1.56658	0.00000	0.0000	0
29/11/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.57400	0.54200	5.57491	0.00000	0.0000	176
29/11/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.55550	8.59540	0.46637	8.61200	8.5210	21,957
29/11/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.39200	1.42100	2.08333	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.08700	0.07600	12.64368	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.35000	1.37900	2.14815	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.43400	1.46400	2.09205	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.80800	0.82200	1.73267	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.35300	0.32700	7.36544	0.00000	0.0000	132
29/11/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.83700	1.87300	1.95972	0.00000	0.0000	4,850
29/11/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.63700	0.64300	0.94192	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.58200	0.54800	5.84192	0.00000	0.0000	200
29/11/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.58200	0.58800	1.03093	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.67700	0.64300	5.02216	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.54800	0.55300	0.91241	0.00000	0.0000	0
29/11/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.74300	0.70800	4.71063	0.00000	0.0000	132
29/11/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.64780	8.68910	0.47758	0.00000	0.0000	1,634
29/11/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.56400	1.59200	1.79028	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11600	0.10300	11.20690	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.52500	1.55200	1.77049	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12700	0.11300	11.02362	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.60400	1.63300	1.80798	0.00000	0.0000	16,000
29/11/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10600	0.09400	11.32075	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.48600	1.51200	1.74966	0.00000	0.0000	37,000
29/11/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.05700	1.01800	3.68969	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.60500	0.60700	0.33058	0.00000	0.0000	360
29/11/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.07900	1.09300	1.29750	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.33100	0.30400	8.15710	0.00000	0.0000	360
29/11/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.76800	0.77300	0.65104	0.00000	0.0000	0
29/11/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.72000	0.68400	5.00000	0.00000	0.0000	4,000
29/11/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.12900	1.09000	3.45438	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
29/11/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.57700	0.57900	0.34662	0.00000	0.0000	5,500
29/11/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.85000	0.81300	4.35294	0.00000	0.0000	1,500
29/11/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.69800	0.70200	0.57307	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.73650	8.77780	0.47273	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.34600	1.36300	1.26300	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.31000	0.28500	8.06452	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.31600	1.33200	1.21581	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33000	0.30400	7.87879	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.37700	1.39500	1.30719	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29100	0.26700	8.24742	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.44100	0.41100	6.80272	0.00000	0.0000	540
29/11/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.17700	1.18900	1.01954	0.00000	0.0000	300
29/11/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.12000	1.08000	3.57143	0.00000	0.0000	0
29/11/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.75600	0.75800	0.26455	0.00000	0.0000	540
29/11/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.81760	8.85820	0.46044	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.34100	1.35900	1.34228	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.47300	0.45100	4.65116	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.31700	1.33400	1.29081	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.49900	0.47600	4.60922	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.36600	1.38600	1.46413	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.44800	0.42800	4.46429	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.17900	1.14600	2.79898	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.89700	0.90400	0.78038	0.00000	0.0000	180
29/11/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.27100	1.28600	1.18017	0.00000	0.0000	0
29/11/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.55300	0.52800	4.52080	0.00000	0.0000	180
29/11/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.56450	9.60000	0.37116	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.07600	2.09800	1.05973	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.01200	0.99800	1.38340	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.05800	2.08000	1.06900	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.04400	1.03000	1.34100	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.09500	2.11600	1.00239	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.98100	0.96600	1.52905	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.71400	0.70100	1.82073	0.00000	0.0000	0
29/11/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.27800	2.30100	1.00966	0.00000	0.0000	200
29/11/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.65500	10.69050	0.33318	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.77300	2.79600	0.82943	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.31800	1.30600	0.91047	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.75400	2.77700	0.83515	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.34900	1.33700	0.88955	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.79200	2.81500	0.82378	0.00000	0.0000	0
29/11/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.28700	1.27500	0.93240	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	8.35360	8.38900	0.42377	8.35900	8.3590	325
29/11/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	1.35447	1.38955	2.58994	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.00087	0.00055	36.78161	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	1.30461	1.33965	2.68586	0.00000	0.0000	0

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29/11/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.00101	0.00065	35.64356	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	1.40435	1.43947	2.50080	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.00075	0.00047	37.33333	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.45930	8.49710	0.44685	8.46650	8.4665	427
29/11/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.98561	1.01427	2.90784	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.07631	0.06717	11.97746	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.94444	0.97243	2.96366	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.08514	0.07533	11.52220	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.02750	1.05681	2.85255	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.06820	0.05971	12.44868	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.30297	0.27755	8.39027	0.00000	0.0000	0
29/11/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.56227	0.57465	2.20179	0.00000	0.0000	80
29/11/2011	£ / R 2011/12/19			Foreign Exchange Future	13.00610	13.09950	0.71812	13.01000	12.9900	13,920
29/11/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	1.36300	1.45300	6.60308	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	1.31500	1.40400	6.76806	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	1.41200	1.50300	6.44476	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.82700	0.91400	10.51995	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	1.70800	1.80000	5.38642	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	1.11800	1.20700	7.96064	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	1.26500	1.35500	7.11462	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	2.50600	2.60000	3.75100	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	2.30600	2.40000	4.07632	0.00000	0.0000	0
29/11/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19			Foreign Exchange Future	13.16010	13.25740	0.73936	0.00000	0.0000	2,763
29/11/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.77300	1.86300	5.07614	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.06300	0.05600	11.11111	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.72600	1.81600	5.21437	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.82000	1.91000	4.94505	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.06000	0.05300	11.66667	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.67900	1.76900	5.36033	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.36400	1.44700	6.08504	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.10400	0.09000	13.46154	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.20000	2.29200	4.18182	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.04000	0.03500	12.50000	0.00000	0.0000	768
29/11/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.45000	1.53800	6.06897	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
29/11/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.09000	0.08100	10.00000	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	1.06400	1.13200	6.39098	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.20400	0.17500	14.21569	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.86700	1.95800	4.87413	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.05700	0.05100	10.52632	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.29600	2.38900	4.05052	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.03600	0.03200	11.11111	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.54100	1.63000	5.77547	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.08100	0.07300	9.87654	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.10400	2.19600	4.37262	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.28500	1.36100	5.91440	0.00000	0.0000	0
29/11/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.12500	0.10400	16.80000	0.00000	0.0000	768
29/11/2011	£ / R 2012/06/18			Foreign Exchange Future	13.30040	13.40080	0.75486	0.00000	0.0000	2,354
29/11/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.65600	1.73900	5.01208	0.00000	0.0000	0
29/11/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.20600	0.18800	8.73786	0.00000	0.0000	0
29/11/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.61600	1.69900	5.13614	0.00000	0.0000	0
29/11/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21600	0.19800	8.33333	0.00000	0.0000	0
29/11/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.69600	1.78000	4.95283	0.00000	0.0000	0
29/11/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.19600	0.17900	8.67347	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.10710	0.10770	0.56022	0.00000	0.0000	5,998
29/11/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.02710	0.02770	2.21402	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.01711	0.01771	3.50672	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.03710	0.03770	1.61725	0.00000	0.0000	0
29/11/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10880	0.10930	0.45956	0.00000	0.0000	31
29/11/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01903	0.01950	2.46978	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00023	0.00020	13.04348	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01067	0.01101	3.18650	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00187	0.00171	8.55615	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02886	0.02936	1.73250	0.00000	0.0000	0
29/11/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19			Foreign Exchange Future	11.17270	11.18860	0.14231	11.20000	11.1380	21,698
29/11/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	1.37400	1.38900	1.09170	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	1.32400	1.34000	1.20846	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	1.42400	1.43900	1.05337	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	1.17600	1.19100	1.27551	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	1.62300	1.63900	0.98583	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.55	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
29/11/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	1.87300	1.88900	0.85424	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	1.77300	1.78900	0.90243	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.62300	0.60400	3.04976	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.95	C	Foreign Exchange Future	1.22500	1.24000	1.22449	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.49400	0.47400	4.04858	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.50	C	Foreign Exchange Future	1.67300	1.68900	0.95637	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	8,220
29/11/2011	€ / R 2011/12/19	11.00	C	Foreign Exchange Future	0.28000	0.28100	0.35714	0.00000	0.0000	8,220
29/11/2011	€ / R 2011/12/19	11.00	P	Foreign Exchange Future	0.10700	0.09200	14.01869	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.25	C	Foreign Exchange Future	0.92900	0.94300	1.50700	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.25	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.53600	0.51600	3.73134	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.35	C	Foreign Exchange Future	0.83100	0.84500	1.68472	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.35	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.05	C	Foreign Exchange Future	1.12600	1.14100	1.33215	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.60	C	Foreign Exchange Future	1.57300	1.58900	1.01716	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	9.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.20	C	Foreign Exchange Future	0.17600	0.17300	1.70455	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.20	P	Foreign Exchange Future	0.20300	0.18400	9.35961	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.15	C	Foreign Exchange Future	1.02700	1.04200	1.46056	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.10	C	Foreign Exchange Future	1.07700	1.09200	1.39276	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.10	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,740
29/11/2011	€ / R 2011/12/19	10.30	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.30	C	Foreign Exchange Future	0.88000	0.89400	1.59091	0.00000	0.0000	2,740
29/11/2011	€ / R 2011/12/19	10.95	C	Foreign Exchange Future	0.31100	0.31400	0.96463	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	10.95	P	Foreign Exchange Future	0.08800	0.07500	14.77273	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.75900	0.74000	2.50329	0.00000	0.0000	0
29/11/2011	€ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19			Foreign Exchange Future	11.33270	11.35350	0.18354	11.30450	11.3045	14,359
29/11/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.30300	1.32000	1.30468	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	1.25800	1.27500	1.35135	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.07500	0.07200	4.00000	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.34700	1.36500	1.33630	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.29400	2.31400	0.87184	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01100	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
29/11/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	1.17300	1.18900	1.36402	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.57600	1.59400	1.14213	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04300	0.04100	4.65116	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.34400	2.36400	0.85324	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.48400	1.50100	1.14555	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.90200	0.91500	1.44124	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.16900	0.16200	4.14201	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.79800	0.80800	1.25313	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.21500	0.20500	4.65116	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	1.13200	1.14800	1.41343	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.09900	0.09500	4.04040	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.60000	0.60500	0.83333	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.36700	0.35200	4.08719	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.43100	0.43200	0.23202	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.59800	0.57900	3.17726	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.70600	0.71400	1.13314	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.27300	0.26100	4.39560	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.35200	0.35100	0.28409	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.76900	0.74800	2.73082	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.67800	0.68600	1.17994	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.29500	0.28300	4.06780	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.81100	1.83000	1.04914	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.50800	0.51100	0.59055	0.00000	0.0000	0
29/11/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.47500	0.45800	3.57895	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18			Foreign Exchange Future	11.47650	11.50130	0.21609	0.00000	0.0000	13,749
29/11/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.28900	1.30500	1.24127	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.21300	0.20400	4.22535	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.25400	1.26900	1.19617	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.22800	0.21800	4.38596	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.32500	1.34100	1.20755	0.00000	0.0000	0
29/11/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.19900	0.19000	4.52261	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17			Foreign Exchange Future	11.61410	11.64220	0.24195	0.00000	0.0000	200
29/11/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.28400	1.30300	1.47975	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.39500	0.38600	2.27848	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.25200	1.27100	1.51757	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.41300	0.40400	2.17918	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.31700	1.33600	1.44267	0.00000	0.0000	0
29/11/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.37800	0.36900	2.38095	0.00000	0.0000	0
29/11/2011	AUS\$ / R 2011/12/19			Foreign Exchange Future	8.30400	8.38520	0.97784	0.00000	0.0000	9,692
29/11/2011	AUS\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	1.65400	1.73600	4.95768	0.00000	0.0000	0
29/11/2011	AUS\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/11/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	1.60500	1.68600	5.04673	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	1.70400	1.78500	4.75352	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.81100	0.89000	9.74106	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	1.00700	1.08800	8.04369	0.00000	0.0000	0
29/11/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.32440	8.40790	1.00308	8.38000	8.3800	21,693
29/11/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.12600	1.20200	6.74956	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08300	1.15700	6.83287	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.17100	1.24700	6.49018	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.04700	0.03900	17.02128	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99600	1.06900	7.32932	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.07200	0.06100	15.27778	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.40000	1.47900	5.64286	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72100	0.78400	8.73786	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.14700	0.12600	14.28571	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.95400	1.02600	7.54717	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.08000	0.06800	15.00000	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.35300	1.43200	5.83888	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.13000	2.21300	3.89671	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.61700	0.67600	9.56240	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19300	0.16800	12.95337	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.36100	8.44320	0.98314	0.00000	0.0000	6,113
29/11/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.91300	0.97400	6.68127	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20200	0.18100	10.39604	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.87900	0.93800	6.71217	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.21800	0.19500	10.55046	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.94800	1.01000	6.54008	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.18700	0.16700	10.69519	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.39860	8.47860	0.95254	0.00000	0.0000	2,098
29/11/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.68500	0.72800	6.27737	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.52300	0.48600	7.07457	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.66200	0.70400	6.34441	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.55000	0.51200	6.90909	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.70900	0.75300	6.20592	0.00000	0.0000	0
29/11/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.49700	0.46100	7.24346	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.40520	9.44520	0.42530	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.48400	2.52000	1.44928	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
29/11/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37900	0.37500	1.05541	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.44300	2.47900	1.47360	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38800	0.38400	1.03093	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.52400	2.56000	1.42631	0.00000	0.0000	0
29/11/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36900	0.36500	1.08401	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19			Foreign Exchange Future	8.09420	8.14300	0.60290	0.00000	0.0000	10
29/11/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.84600	0.89400	5.67376	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.79600	0.84400	6.03015	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.89500	0.94300	5.36313	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.45300	0.49800	9.93377	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	1.29400	1.34300	3.78671	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.50100	0.54700	9.18164	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	1.24400	1.29300	3.93891	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.69700	0.74500	6.88666	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	1.19400	1.24300	4.10385	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.64800	0.69500	7.25309	0.00000	0.0000	0
29/11/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.18090	8.23120	0.61485	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.70900	0.74400	4.93653	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.66900	0.70400	5.23169	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.08800	0.07300	17.04545	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.74900	0.78600	4.93992	0.00000	0.0000	0
29/11/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.06800	0.05500	19.11765	0.00000	0.0000	0
29/11/2011	CF CANDO CAAK 2011/12/19			Can-Do Future	0.21390	0.23030	7.66713	0.00000	0.0000	12,659
29/11/2011	CF CANDO CAAL 2011/12/19			Can-Do Future	0.21310	0.23120	8.49366	0.00000	0.0000	18,519
29/11/2011	CF CANDO CAAM 2011/12/19			Can-Do Future	0.05620	0.04370	22.24199	0.00000	0.0000	12,423
29/11/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.50620	0.51940	2.60766	0.00000	0.0000	100,000
29/11/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.05750	0.04900	14.78261	0.00000	0.0000	100,000
29/11/2011	CF CANDO CAAP 2011/12/19			Can-Do Future	0.06950	0.05570	19.85612	0.00000	0.0000	12,346
29/11/2011	CF CANDO CAAR 2011/12/19			Can-Do Future	0.22780	0.24780	8.77963	0.00000	0.0000	18,750
29/11/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.13120	0.13950	6.32622	0.00000	0.0000	12,500
29/11/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.10560	0.11150	5.58712	0.00000	0.0000	12,500
29/11/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03190	0.02730	14.42006	0.00000	0.0000	19,481
29/11/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05300	0.04810	9.24528	0.00000	0.0000	12,987
29/11/2011	CHF / R 2011/12/19			Foreign Exchange Future	9.08590	9.11150	0.28176	0.00000	0.0000	1,067

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/11/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.79500	0.81800	2.89308	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.74600	0.76900	3.08311	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.84300	0.86700	2.84698	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.60400	0.62400	3.31126	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.94100	0.96500	2.55048	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	1.18700	1.21300	2.19040	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.55800	0.57600	3.22581	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.02200	0.01500	31.81818	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.28900	0.29200	1.03806	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.10300	0.08100	21.35922	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.40800	0.37600	7.84314	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.16600	0.16000	3.61446	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.23000	0.19900	13.47826	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.65100	0.67200	3.22581	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	1.08800	1.11300	2.29779	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	1.33700	1.36200	1.86986	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.35400	0.36200	2.25989	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.06800	0.05100	25.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	1.43600	1.46200	1.81058	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.42800	0.44000	2.80374	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.04200	0.02900	30.95238	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.26000	0.26000	0.00000	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.12400	0.09900	20.16129	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.51300	0.52900	3.11891	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.44800	0.41600	7.14286	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	0
29/11/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.26200	0.23100	11.83206	0.00000	0.0000	0
29/11/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.22530	9.25870	0.36205	9.30000	9.3000	0
29/11/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.81200	0.81500	0.36946	0.00000	0.0000	0
29/11/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.18700	0.15600	16.57754	0.00000	0.0000	0
29/11/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.77900	0.78000	0.12837	0.00000	0.0000	0
29/11/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.20400	0.17100	16.17647	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
29/11/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.84600	0.85000	0.47281	0.00000	0.0000	0
29/11/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.17100	0.14100	17.54386	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19			Foreign Exchange Future	6.31590	6.39670	1.27931	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.26	C	Foreign Exchange Future	0.13100	0.18000	37.40458	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.26	P	Foreign Exchange Future	0.08000	0.04800	40.00000	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.27	C	Foreign Exchange Future	0.12500	0.17300	38.40000	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.27	P	Foreign Exchange Future	0.08400	0.05100	39.28571	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.13700	0.18600	35.76642	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.07600	0.04400	42.10526	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.36440	6.44770	1.30884	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.28100	0.32400	15.30249	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.20000	0.16000	20.00000	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.27500	0.31800	15.63636	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.20400	0.16400	19.60784	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.28600	0.33000	15.38462	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.19500	0.15600	20.00000	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.40590	6.48750	1.27383	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.41200	0.45200	9.70874	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.30600	0.26500	13.39869	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.38700	0.42600	10.07752	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.33100	0.28900	12.68882	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.43800	0.48000	9.58904	0.00000	0.0000	0
29/11/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.28200	0.24300	13.82979	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19			Foreign Exchange Future	1.08920	1.09370	0.41315	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.09	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.10	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.08	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2011/12/19	1.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/11/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/11/2011	RAIN 2011/12/19			Foreign Exchange Future	16,577.51000	16,640.31000	0.37883	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.30840	1.31550	0.54265	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.20860	0.21570	3.40364	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.00020	0.00020	0.00000	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.15910	0.16610	4.39975	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.00070	0.00060	14.28571	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.25850	0.26550	2.70793	0.00000	0.0000	0
29/11/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/11/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.32540	1.33290	0.56587	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.14400	0.14910	3.54167	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01860	0.01620	12.90323	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.11020	0.11400	3.44828	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03480	0.03110	10.63218	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.18410	0.19010	3.25910	0.00000	0.0000	0
29/11/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00870	0.00720	17.24138	0.00000	0.0000	0

**Future Open Interest**

**754,400**

**Option Open Interest**

**328,993**

**Total**

**1,083,393**