



JSE Interest Rate Exchange

Currency Futures & Options Weekly Statistics

From: 26/12/2011 To: 28/12/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	\$ / R On 14-December-15			Foreign Exchange Future	10.47420	10.50190	0
28/12/2011	\$ / R On 19-March-12	6.10	C	Foreign Exchange Future	2.15100	2.18100	0
28/12/2011	\$ / R On 19-March-12	6.10	P	Foreign Exchange Future	0.00200	0.00200	0
28/12/2011	\$ / R On 19-March-12	6.15	C	Foreign Exchange Future	2.10100	2.13100	0
28/12/2011	\$ / R On 19-March-12	6.15	P	Foreign Exchange Future	0.00200	0.00200	0
28/12/2011	\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.05100	2.08100	0
28/12/2011	\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
28/12/2011	\$ / R On 19-March-12	6.35	C	Foreign Exchange Future	1.90200	1.93200	0
28/12/2011	\$ / R On 19-March-12	6.35	P	Foreign Exchange Future	0.00300	0.00300	0
28/12/2011	\$ / R On 19-March-12	6.40	C	Foreign Exchange Future	1.85200	1.88200	0
28/12/2011	\$ / R On 19-March-12	6.40	P	Foreign Exchange Future	0.00300	0.00300	0
28/12/2011	\$ / R On 19-March-12	6.45	C	Foreign Exchange Future	1.80300	1.83200	0
28/12/2011	\$ / R On 19-March-12	6.45	P	Foreign Exchange Future	0.00400	0.00300	0
28/12/2011	\$ / R On 19-March-12	6.50	C	Foreign Exchange Future	1.75300	1.78200	0
28/12/2011	\$ / R On 19-March-12	6.50	P	Foreign Exchange Future	0.00400	0.00300	2,420
28/12/2011	\$ / R On 19-March-12	6.55	C	Foreign Exchange Future	1.70300	1.73300	0
28/12/2011	\$ / R On 19-March-12	6.55	P	Foreign Exchange Future	0.00400	0.00400	0
28/12/2011	\$ / R On 19-March-12	6.60	C	Foreign Exchange Future	1.65400	1.68300	0
28/12/2011	\$ / R On 19-March-12	6.60	P	Foreign Exchange Future	0.00500	0.00400	0
28/12/2011	\$ / R On 19-March-12	6.65	C	Foreign Exchange Future	1.60400	1.63400	0
28/12/2011	\$ / R On 19-March-12	6.65	P	Foreign Exchange Future	0.00500	0.00500	0
28/12/2011	\$ / R On 19-March-12	6.70	C	Foreign Exchange Future	1.55500	1.58400	0
28/12/2011	\$ / R On 19-March-12	6.70	P	Foreign Exchange Future	0.00600	0.00500	10,000
28/12/2011	\$ / R On 18-June-12	6.75	C	Foreign Exchange Future	1.63100	1.65900	4,850
28/12/2011	\$ / R On 18-June-12	6.75	P	Foreign Exchange Future	0.02700	0.02500	0
28/12/2011	\$ / R On 19-March-12	6.80	C	Foreign Exchange Future	1.45700	1.48600	0
28/12/2011	\$ / R On 19-March-12	6.80	P	Foreign Exchange Future	0.00800	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	\$ / R On 19-March-12	6.85	C	Foreign Exchange Future	1.40800	1.43800	0
28/12/2011	\$ / R On 19-March-12	6.85	P	Foreign Exchange Future	0.00900	0.00900	0
28/12/2011	\$ / R On 19-March-12	6.90	C	Foreign Exchange Future	1.36000	1.38900	0
28/12/2011	\$ / R On 19-March-12	6.90	P	Foreign Exchange Future	0.01100	0.01000	0
28/12/2011	\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.31100	1.34100	0
28/12/2011	\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01200	0.01200	0
28/12/2011	\$ / R On 19-March-12	6.99	C	Foreign Exchange Future	1.27700	1.30600	0
28/12/2011	\$ / R On 19-March-12	6.99	P	Foreign Exchange Future	0.01400	0.01300	0
28/12/2011	\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.26300	1.29200	0
28/12/2011	\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01400	0.01300	1,000
28/12/2011	\$ / R On 19-March-12	7.04	C	Foreign Exchange Future	1.22900	1.25800	0
28/12/2011	\$ / R On 19-March-12	7.04	P	Foreign Exchange Future	0.01600	0.01500	0
28/12/2011	\$ / R On 19-March-12	7.05	C	Foreign Exchange Future	1.21500	1.24400	0
28/12/2011	\$ / R On 19-March-12	7.05	P	Foreign Exchange Future	0.01600	0.01500	0
28/12/2011	\$ / R On 19-March-12	7.09	C	Foreign Exchange Future	1.18100	1.21000	0
28/12/2011	\$ / R On 19-March-12	7.09	P	Foreign Exchange Future	0.01800	0.01700	0
28/12/2011	\$ / R On 19-March-12	7.10	C	Foreign Exchange Future	1.16800	1.19700	10,000
28/12/2011	\$ / R On 19-March-12	7.10	P	Foreign Exchange Future	0.01900	0.01800	0
28/12/2011	\$ / R On 17-September-12	7.15	C	Foreign Exchange Future	1.40700	1.43100	16,000
28/12/2011	\$ / R On 17-September-12	7.15	P	Foreign Exchange Future	0.10500	0.10100	0
28/12/2011	\$ / R On 17-September-12	7.20	C	Foreign Exchange Future	1.36600	1.39100	0
28/12/2011	\$ / R On 17-September-12	7.20	P	Foreign Exchange Future	0.11400	0.11100	0
28/12/2011	\$ / R On 17-September-12	7.25	C	Foreign Exchange Future	1.32700	1.35100	0
28/12/2011	\$ / R On 17-September-12	7.25	P	Foreign Exchange Future	0.12500	0.12100	0
28/12/2011	\$ / R On 17-September-12	7.30	C	Foreign Exchange Future	1.28800	1.31200	37,000
28/12/2011	\$ / R On 17-September-12	7.30	P	Foreign Exchange Future	0.13600	0.13200	0
28/12/2011	\$ / R On 19-March-12	7.35	C	Foreign Exchange Future	0.93500	0.96300	0
28/12/2011	\$ / R On 19-March-12	7.35	P	Foreign Exchange Future	0.03600	0.03400	0
28/12/2011	\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.89000	0.91800	0
28/12/2011	\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.04100	0.03900	0
28/12/2011	\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.84500	0.87300	0
28/12/2011	\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.04600	0.04400	0
28/12/2011	\$ / R On 19-March-12	7.50	C	Foreign Exchange Future	0.80300	0.83200	5,000
28/12/2011	\$ / R On 19-March-12	7.50	P	Foreign Exchange Future	0.05400	0.05300	2,420
28/12/2011	\$ / R On 19-March-12	7.55	C	Foreign Exchange Future	0.76200	0.79100	0
28/12/2011	\$ / R On 19-March-12	7.55	P	Foreign Exchange Future	0.06300	0.06200	0
28/12/2011	\$ / R On 19-March-12	7.60	C	Foreign Exchange Future	0.72300	0.75100	0
28/12/2011	\$ / R On 19-March-12	7.60	P	Foreign Exchange Future	0.07400	0.07200	13,860
28/12/2011	\$ / R On 14-December-12	7.65	C	Foreign Exchange Future	1.18600	1.20800	0
28/12/2011	\$ / R On 14-December-12	7.65	P	Foreign Exchange Future	0.29000	0.28300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	\$ / R On 14-December-12	7.70	C	Foreign Exchange Future	1.15500	1.17600	0
28/12/2011	\$ / R On 14-December-12	7.70	P	Foreign Exchange Future	0.30900	0.30100	0
28/12/2011	\$ / R On 14-December-12	7.75	C	Foreign Exchange Future	1.12700	1.14600	0
28/12/2011	\$ / R On 14-December-12	7.75	P	Foreign Exchange Future	0.33100	0.32100	0
28/12/2011	\$ / R On 19-March-12	7.80	C	Foreign Exchange Future	0.57600	0.60400	0
28/12/2011	\$ / R On 19-March-12	7.80	P	Foreign Exchange Future	0.12700	0.12500	0
28/12/2011	\$ / R On 19-March-12	7.85	C	Foreign Exchange Future	0.54200	0.57000	0
28/12/2011	\$ / R On 19-March-12	7.85	P	Foreign Exchange Future	0.14300	0.14100	0
28/12/2011	\$ / R On 18-March-13	7.90	C	Foreign Exchange Future	1.19800	1.21700	0
28/12/2011	\$ / R On 18-March-13	7.90	P	Foreign Exchange Future	0.45300	0.44200	0
28/12/2011	\$ / R On 18-March-13	7.95	C	Foreign Exchange Future	1.17400	1.19300	0
28/12/2011	\$ / R On 18-March-13	7.95	P	Foreign Exchange Future	0.47900	0.46800	0
28/12/2011	\$ / R On 12-December-14	8.00	C	Foreign Exchange Future	2.24500	2.26500	200
28/12/2011	\$ / R On 12-December-14	8.00	P	Foreign Exchange Future	0.65700	0.65000	0
28/12/2011	\$ / R On 19-March-12	8.05	C	Foreign Exchange Future	0.42900	0.45300	0
28/12/2011	\$ / R On 19-March-12	8.05	P	Foreign Exchange Future	0.23000	0.22400	4,620
28/12/2011	\$ / R On 18-March-13	8.10	C	Foreign Exchange Future	1.10600	1.12400	0
28/12/2011	\$ / R On 18-March-13	8.10	P	Foreign Exchange Future	0.56100	0.54900	180
28/12/2011	\$ / R On 19-March-12	8.15	C	Foreign Exchange Future	0.38000	0.40400	0
28/12/2011	\$ / R On 19-March-12	8.15	P	Foreign Exchange Future	0.28100	0.27500	0
28/12/2011	\$ / R On 19-March-12	8.20	C	Foreign Exchange Future	0.35800	0.38100	0
28/12/2011	\$ / R On 19-March-12	8.20	P	Foreign Exchange Future	0.30900	0.30200	0
28/12/2011	\$ / R On 19-March-12	8.25	C	Foreign Exchange Future	0.33700	0.36000	4,620
28/12/2011	\$ / R On 19-March-12	8.25	P	Foreign Exchange Future	0.33800	0.33100	0
28/12/2011	\$ / R On 19-March-12	8.30	C	Foreign Exchange Future	0.31800	0.34000	0
28/12/2011	\$ / R On 19-March-12	8.30	P	Foreign Exchange Future	0.36900	0.36100	0
28/12/2011	\$ / R On 19-March-12	8.35	C	Foreign Exchange Future	0.29900	0.32100	0
28/12/2011	\$ / R On 19-March-12	8.35	P	Foreign Exchange Future	0.40000	0.39200	250
28/12/2011	\$ / R On 19-March-12	8.40	C	Foreign Exchange Future	0.28200	0.30300	4,850
28/12/2011	\$ / R On 19-March-12	8.40	P	Foreign Exchange Future	0.43300	0.42400	0
28/12/2011	\$ / R On 12-December-14	8.45	C	Foreign Exchange Future	2.05800	2.07800	0
28/12/2011	\$ / R On 12-December-14	8.45	P	Foreign Exchange Future	0.92000	0.91300	0
28/12/2011	\$ / R On 12-December-14	8.50	C	Foreign Exchange Future	2.04000	2.06000	0
28/12/2011	\$ / R On 12-December-14	8.50	P	Foreign Exchange Future	0.95200	0.94500	0
28/12/2011	\$ / R On 12-December-14	8.55	C	Foreign Exchange Future	2.02200	2.04100	0
28/12/2011	\$ / R On 12-December-14	8.55	P	Foreign Exchange Future	0.98400	0.97600	0
28/12/2011	\$ / R On 17-September-12	8.60	C	Foreign Exchange Future	0.60400	0.61900	0
28/12/2011	\$ / R On 17-September-12	8.60	P	Foreign Exchange Future	0.75200	0.73900	4,000
28/12/2011	\$ / R On 18-June-12	8.65	C	Foreign Exchange Future	0.41900	0.43400	0
28/12/2011	\$ / R On 18-June-12	8.65	P	Foreign Exchange Future	0.71500	0.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	\$ / R On 19-March-12	8.70	C	Foreign Exchange Future	0.20000	0.21600	366
28/12/2011	\$ / R On 19-March-12	8.70	P	Foreign Exchange Future	0.65100	0.63700	0
28/12/2011	\$ / R On 18-June-12	8.75	C	Foreign Exchange Future	0.39000	0.40400	0
28/12/2011	\$ / R On 18-June-12	8.75	P	Foreign Exchange Future	0.78600	0.77000	132
28/12/2011	\$ / R On 17-September-12	8.80	C	Foreign Exchange Future	0.54100	0.55500	0
28/12/2011	\$ / R On 17-September-12	8.80	P	Foreign Exchange Future	0.88900	0.87500	1,500
28/12/2011	\$ / R On 13-December-13	8.93	C	Foreign Exchange Future	1.19100	1.20900	0
28/12/2011	\$ / R On 13-December-13	8.93	P	Foreign Exchange Future	1.19000	1.17900	0
28/12/2011	\$ / R On 13-December-13	8.98	C	Foreign Exchange Future	1.17400	1.19200	0
28/12/2011	\$ / R On 13-December-13	8.98	P	Foreign Exchange Future	1.22300	1.21200	0
28/12/2011	\$ / R On 19-March-12	9.00	C	Foreign Exchange Future	0.14400	0.15700	100
28/12/2011	\$ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.89500	0.87800	0
28/12/2011	\$ / R On 13-December-13	9.03	C	Foreign Exchange Future	1.15700	1.17500	0
28/12/2011	\$ / R On 13-December-13	9.03	P	Foreign Exchange Future	1.25600	1.24500	0
28/12/2011	\$ / R On 18-March-13	9.10	C	Foreign Exchange Future	0.74900	0.76400	180
28/12/2011	\$ / R On 18-March-13	9.10	P	Foreign Exchange Future	1.20400	1.18900	0
28/12/2011	\$ / R On 14-December-15	9.15	C	Foreign Exchange Future	2.59500	2.61100	0
28/12/2011	\$ / R On 14-December-15	9.15	P	Foreign Exchange Future	1.27100	1.25900	0
28/12/2011	\$ / R On 14-December-15	9.20	C	Foreign Exchange Future	2.57600	2.59200	0
28/12/2011	\$ / R On 14-December-15	9.20	P	Foreign Exchange Future	1.30200	1.29000	0
28/12/2011	\$ / R On 14-December-15	9.25	C	Foreign Exchange Future	2.55800	2.57400	0
28/12/2011	\$ / R On 14-December-15	9.25	P	Foreign Exchange Future	1.33400	1.32200	0
28/12/2011	\$ / R MAXI On 18-June-12			Foreign Exchange Future	8.35380	8.38380	0
28/12/2011	\$ / R MAXI On 19-March-12	7.50	C	Foreign Exchange Future	0.80304	0.83157	0
28/12/2011	\$ / R MAXI On 19-March-12	7.50	P	Foreign Exchange Future	0.05374	0.05267	0
28/12/2011	\$ / R MAXI On 19-March-12	7.55	C	Foreign Exchange Future	0.76226	0.79073	0
28/12/2011	\$ / R MAXI On 19-March-12	7.55	P	Foreign Exchange Future	0.06296	0.06183	0
28/12/2011	\$ / R MAXI On 19-March-12	7.60	C	Foreign Exchange Future	0.72255	0.75097	0
28/12/2011	\$ / R MAXI On 19-March-12	7.60	P	Foreign Exchange Future	0.07325	0.07207	0
28/12/2011	\$ / R MAXI On 19-March-12	8.20	C	Foreign Exchange Future	0.35809	0.38150	80
28/12/2011	\$ / R MAXI On 19-March-12	8.20	P	Foreign Exchange Future	0.30879	0.30260	0
28/12/2011	\$ / R MAXI On 18-June-12	8.30	C	Foreign Exchange Future	0.54034	0.55755	0
28/12/2011	\$ / R MAXI On 18-June-12	8.30	P	Foreign Exchange Future	0.48654	0.47375	0
28/12/2011	\$ / R MAXI On 18-June-12	8.35	C	Foreign Exchange Future	0.52147	0.53821	0
28/12/2011	\$ / R MAXI On 18-June-12	8.35	P	Foreign Exchange Future	0.51767	0.50441	0
28/12/2011	\$ / R MAXI On 18-June-12	8.40	C	Foreign Exchange Future	0.50258	0.51966	0
28/12/2011	\$ / R MAXI On 18-June-12	8.40	P	Foreign Exchange Future	0.54878	0.53586	0
28/12/2011	£ / R On 17-September-12			Foreign Exchange Future	13.07500	13.25420	0
28/12/2011	£ / R On 19-March-12	10.90	C	Foreign Exchange Future	1.90300	2.08000	0
28/12/2011	£ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.01800	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	£ / R On 19-March-12	11.00	C	Foreign Exchange Future	1.80500	1.98200	0
28/12/2011	£ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.02000	0.01800	768
28/12/2011	£ / R On 19-March-12	11.10	C	Foreign Exchange Future	1.70800	1.88400	0
28/12/2011	£ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.02300	0.02000	0
28/12/2011	£ / R On 19-March-12	11.35	C	Foreign Exchange Future	1.46500	1.64000	0
28/12/2011	£ / R On 19-March-12	11.35	P	Foreign Exchange Future	0.03000	0.02600	0
28/12/2011	£ / R On 19-March-12	11.40	C	Foreign Exchange Future	1.41700	1.59200	0
28/12/2011	£ / R On 19-March-12	11.40	P	Foreign Exchange Future	0.03200	0.02800	0
28/12/2011	£ / R On 19-March-12	11.45	C	Foreign Exchange Future	1.36900	1.54300	0
28/12/2011	£ / R On 19-March-12	11.45	P	Foreign Exchange Future	0.03400	0.02900	0
28/12/2011	£ / R On 19-March-12	11.50	C	Foreign Exchange Future	1.32200	1.49500	0
28/12/2011	£ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.03700	0.03100	0
28/12/2011	£ / R On 19-March-12	11.55	C	Foreign Exchange Future	1.27600	1.44700	0
28/12/2011	£ / R On 19-March-12	11.55	P	Foreign Exchange Future	0.04100	0.03300	0
28/12/2011	£ / R On 19-March-12	11.70	C	Foreign Exchange Future	1.14200	1.30600	0
28/12/2011	£ / R On 19-March-12	11.70	P	Foreign Exchange Future	0.05700	0.04200	0
28/12/2011	£ / R On 18-June-12	11.80	C	Foreign Exchange Future	1.32300	1.47100	0
28/12/2011	£ / R On 18-June-12	11.80	P	Foreign Exchange Future	0.18900	0.15500	0
28/12/2011	£ / R On 18-June-12	11.85	C	Foreign Exchange Future	1.28700	1.43300	0
28/12/2011	£ / R On 18-June-12	11.85	P	Foreign Exchange Future	0.20300	0.16700	0
28/12/2011	£ / R On 18-June-12	11.90	C	Foreign Exchange Future	1.25100	1.39600	0
28/12/2011	£ / R On 18-June-12	11.90	P	Foreign Exchange Future	0.21700	0.18000	0
28/12/2011	£ / R On 19-March-12	11.95	C	Foreign Exchange Future	0.92900	1.08600	0
28/12/2011	£ / R On 19-March-12	11.95	P	Foreign Exchange Future	0.09400	0.07200	9,000
28/12/2011	£ / R On 19-March-12	12.00	C	Foreign Exchange Future	0.88800	1.04300	0
28/12/2011	£ / R On 19-March-12	12.00	P	Foreign Exchange Future	0.10300	0.07900	768
28/12/2011	£ / R On 19-March-12	12.30	C	Foreign Exchange Future	0.67000	0.80400	0
28/12/2011	£ / R On 19-March-12	12.30	P	Foreign Exchange Future	0.18500	0.14000	0
28/12/2011	£ / R On 19-March-12	12.55	C	Foreign Exchange Future	0.52200	0.64400	0
28/12/2011	£ / R On 19-March-12	12.55	P	Foreign Exchange Future	0.28700	0.23000	3,000
28/12/2011	£ / R On 19-March-12	12.85	C	Foreign Exchange Future	0.38100	0.48700	3,000
28/12/2011	£ / R On 19-March-12	12.85	P	Foreign Exchange Future	0.44600	0.37300	0
28/12/2011	£ / R On 17-September-12	13.40	C	Foreign Exchange Future	0.80600	0.89800	0
28/12/2011	£ / R On 17-September-12	13.40	P	Foreign Exchange Future	1.13100	1.04400	0
28/12/2011	£ / R On 17-September-12	13.45	C	Foreign Exchange Future	0.78900	0.88000	0
28/12/2011	£ / R On 17-September-12	13.45	P	Foreign Exchange Future	1.16400	1.07600	0
28/12/2011	£ / R On 17-September-12	13.50	C	Foreign Exchange Future	0.77200	0.86200	0
28/12/2011	£ / R On 17-September-12	13.50	P	Foreign Exchange Future	1.19700	1.10800	0
28/12/2011	£ / R On 19-March-12	13.55	C	Foreign Exchange Future	0.18500	0.25500	9,000
28/12/2011	£ / R On 19-March-12	13.55	P	Foreign Exchange Future	0.95000	0.84100	0

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28/12/2011	¥ / R On 18-June-12			Foreign Exchange Future	0.10780	0.10790	0
28/12/2011	¥ / R On 19-March-12	0.08	C	Foreign Exchange Future	0.02623	0.02633	0
28/12/2011	¥ / R On 19-March-12	0.08	P	Foreign Exchange Future	0.00003	0.00003	0
28/12/2011	¥ / R On 19-March-12	0.09	C	Foreign Exchange Future	0.01630	0.01641	0
28/12/2011	¥ / R On 19-March-12	0.09	P	Foreign Exchange Future	0.00010	0.00011	0
28/12/2011	¥ / R On 18-June-12	0.10	C	Foreign Exchange Future	0.01196	0.01212	0
28/12/2011	¥ / R On 18-June-12	0.10	P	Foreign Exchange Future	0.00216	0.00222	0
28/12/2011	¥ / R On 19-March-12	0.10	C	Foreign Exchange Future	0.00760	0.00781	0
28/12/2011	¥ / R On 19-March-12	0.10	P	Foreign Exchange Future	0.00140	0.00151	0
28/12/2011	¥ / R On 18-June-12	0.11	C	Foreign Exchange Future	0.00670	0.00684	0
28/12/2011	¥ / R On 18-June-12	0.11	P	Foreign Exchange Future	0.00690	0.00694	0
28/12/2011	¥ / R On 18-June-12	0.12	C	Foreign Exchange Future	0.00387	0.00396	0
28/12/2011	¥ / R On 18-June-12	0.12	P	Foreign Exchange Future	0.01407	0.01406	0
28/12/2011	€ / R On 13-December-13			Foreign Exchange Future	11.50630	11.58750	500
28/12/2011	€ / R On 19-March-12	9.00	C	Foreign Exchange Future	1.73100	1.84000	0
28/12/2011	€ / R On 19-March-12	9.00	P	Foreign Exchange Future	0.01000	0.01100	0
28/12/2011	€ / R On 19-March-12	9.05	C	Foreign Exchange Future	1.68200	1.79000	0
28/12/2011	€ / R On 19-March-12	9.05	P	Foreign Exchange Future	0.01100	0.01100	0
28/12/2011	€ / R On 19-March-12	9.55	C	Foreign Exchange Future	1.19900	1.30600	0
28/12/2011	€ / R On 19-March-12	9.55	P	Foreign Exchange Future	0.02800	0.02700	0
28/12/2011	€ / R On 19-March-12	9.80	C	Foreign Exchange Future	0.96900	1.07300	0
28/12/2011	€ / R On 19-March-12	9.80	P	Foreign Exchange Future	0.04800	0.04400	0
28/12/2011	€ / R On 19-March-12	9.90	C	Foreign Exchange Future	0.88200	0.98400	0
28/12/2011	€ / R On 19-March-12	9.90	P	Foreign Exchange Future	0.06100	0.05500	0
28/12/2011	€ / R On 19-March-12	10.05	C	Foreign Exchange Future	0.75700	0.85600	0
28/12/2011	€ / R On 19-March-12	10.05	P	Foreign Exchange Future	0.08600	0.07700	0
28/12/2011	€ / R On 19-March-12	10.10	C	Foreign Exchange Future	0.71600	0.81500	0
28/12/2011	€ / R On 19-March-12	10.10	P	Foreign Exchange Future	0.09500	0.08600	0
28/12/2011	€ / R On 19-March-12	10.15	C	Foreign Exchange Future	0.67700	0.77400	0
28/12/2011	€ / R On 19-March-12	10.15	P	Foreign Exchange Future	0.10600	0.09500	0
28/12/2011	€ / R On 19-March-12	10.25	C	Foreign Exchange Future	0.60500	0.69600	0
28/12/2011	€ / R On 19-March-12	10.25	P	Foreign Exchange Future	0.13400	0.11700	0
28/12/2011	€ / R On 19-March-12	10.30	C	Foreign Exchange Future	0.57100	0.65800	0
28/12/2011	€ / R On 19-March-12	10.30	P	Foreign Exchange Future	0.15000	0.12900	10,200
28/12/2011	€ / R On 18-June-12	10.35	C	Foreign Exchange Future	0.81100	0.89100	0
28/12/2011	€ / R On 18-June-12	10.35	P	Foreign Exchange Future	0.28900	0.26300	0
28/12/2011	€ / R On 18-June-12	10.40	C	Foreign Exchange Future	0.78200	0.85800	0
28/12/2011	€ / R On 18-June-12	10.40	P	Foreign Exchange Future	0.31000	0.28000	0
28/12/2011	€ / R On 18-June-12	10.45	C	Foreign Exchange Future	0.75500	0.82900	0
28/12/2011	€ / R On 18-June-12	10.45	P	Foreign Exchange Future	0.33300	0.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	€ / R On 19-March-12	10.60	C	Foreign Exchange Future	0.39300	0.46800	0
28/12/2011	€ / R On 19-March-12	10.60	P	Foreign Exchange Future	0.27200	0.23900	0
28/12/2011	€ / R On 17-September-12	10.68	C	Foreign Exchange Future	0.84700	0.91600	0
28/12/2011	€ / R On 17-September-12	10.68	P	Foreign Exchange Future	0.50500	0.47300	0
28/12/2011	€ / R On 17-September-12	10.73	C	Foreign Exchange Future	0.81900	0.88700	0
28/12/2011	€ / R On 17-September-12	10.73	P	Foreign Exchange Future	0.52700	0.49400	0
28/12/2011	€ / R On 19-March-12	10.75	C	Foreign Exchange Future	0.32300	0.38900	0
28/12/2011	€ / R On 19-March-12	10.75	P	Foreign Exchange Future	0.35200	0.31000	0
28/12/2011	€ / R On 17-September-12	10.78	C	Foreign Exchange Future	0.79300	0.85900	0
28/12/2011	€ / R On 17-September-12	10.78	P	Foreign Exchange Future	0.55100	0.51600	0
28/12/2011	€ / R On 19-March-12	10.80	C	Foreign Exchange Future	0.30400	0.36600	0
28/12/2011	€ / R On 19-March-12	10.80	P	Foreign Exchange Future	0.38300	0.33700	3,400
28/12/2011	€ / R On 19-March-12	10.90	C	Foreign Exchange Future	0.26800	0.32300	0
28/12/2011	€ / R On 19-March-12	10.90	P	Foreign Exchange Future	0.44700	0.39400	0
28/12/2011	€ / R On 19-March-12	10.95	C	Foreign Exchange Future	0.25200	0.30500	0
28/12/2011	€ / R On 19-March-12	10.95	P	Foreign Exchange Future	0.48100	0.42600	0
28/12/2011	€ / R On 19-March-12	11.00	C	Foreign Exchange Future	0.23700	0.28700	3,400
28/12/2011	€ / R On 19-March-12	11.00	P	Foreign Exchange Future	0.51600	0.45800	0
28/12/2011	€ / R On 19-March-12	11.10	C	Foreign Exchange Future	0.20900	0.25500	0
28/12/2011	€ / R On 19-March-12	11.10	P	Foreign Exchange Future	0.58800	0.52600	0
28/12/2011	€ / R On 19-March-12	11.30	C	Foreign Exchange Future	0.16300	0.20100	0
28/12/2011	€ / R On 19-March-12	11.30	P	Foreign Exchange Future	0.74200	0.67200	0
28/12/2011	€ / R On 13-December-13	11.44	C	Foreign Exchange Future	1.31800	1.36700	0
28/12/2011	€ / R On 13-December-13	11.44	P	Foreign Exchange Future	1.25500	1.22300	0
28/12/2011	€ / R On 13-December-13	11.49	C	Foreign Exchange Future	1.30000	1.34900	0
28/12/2011	€ / R On 13-December-13	11.49	P	Foreign Exchange Future	1.28700	1.25500	0
28/12/2011	€ / R On 19-March-12	11.50	C	Foreign Exchange Future	0.13000	0.16000	0
28/12/2011	€ / R On 19-March-12	11.50	P	Foreign Exchange Future	0.90900	0.83100	0
28/12/2011	€ / R On 13-December-13	11.54	C	Foreign Exchange Future	1.28300	1.33300	0
28/12/2011	€ / R On 13-December-13	11.54	P	Foreign Exchange Future	1.32000	1.28900	0
28/12/2011	€ / R On 19-March-12	11.60	C	Foreign Exchange Future	0.11600	0.14400	10,200
28/12/2011	€ / R On 19-March-12	11.60	P	Foreign Exchange Future	0.99500	0.91500	0
28/12/2011	€ / R On 19-March-12	11.75	C	Foreign Exchange Future	0.09900	0.12200	0
28/12/2011	€ / R On 19-March-12	11.75	P	Foreign Exchange Future	1.12800	1.04300	0
28/12/2011	AU\$ / R On 14-December-15			Foreign Exchange Future	9.40460	9.42610	0
28/12/2011	AU\$ / R On 19-March-12	6.20	C	Foreign Exchange Future	2.09400	2.13300	0
28/12/2011	AU\$ / R On 19-March-12	6.20	P	Foreign Exchange Future	0.00200	0.00200	0
28/12/2011	AU\$ / R On 19-March-12	6.95	C	Foreign Exchange Future	1.35300	1.39300	0
28/12/2011	AU\$ / R On 19-March-12	6.95	P	Foreign Exchange Future	0.01100	0.01200	0
28/12/2011	AU\$ / R On 19-March-12	7.00	C	Foreign Exchange Future	1.30500	1.34500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	AU\$ / R On 19-March-12	7.00	P	Foreign Exchange Future	0.01300	0.01400	0
28/12/2011	AU\$ / R On 19-March-12	7.20	C	Foreign Exchange Future	1.11300	1.15400	0
28/12/2011	AU\$ / R On 19-March-12	7.20	P	Foreign Exchange Future	0.02100	0.02300	0
28/12/2011	AU\$ / R On 14-December-15	7.25	C	Foreign Exchange Future	2.51100	2.53300	0
28/12/2011	AU\$ / R On 14-December-15	7.25	P	Foreign Exchange Future	0.35600	0.35700	0
28/12/2011	AU\$ / R On 14-December-15	7.30	C	Foreign Exchange Future	2.47100	2.49200	0
28/12/2011	AU\$ / R On 14-December-15	7.30	P	Foreign Exchange Future	0.36600	0.36600	0
28/12/2011	AU\$ / R On 14-December-15	7.35	C	Foreign Exchange Future	2.43000	2.45200	0
28/12/2011	AU\$ / R On 14-December-15	7.35	P	Foreign Exchange Future	0.37500	0.37600	0
28/12/2011	AU\$ / R On 19-March-12	7.40	C	Foreign Exchange Future	0.92600	0.96800	0
28/12/2011	AU\$ / R On 19-March-12	7.40	P	Foreign Exchange Future	0.03400	0.03700	0
28/12/2011	AU\$ / R On 19-March-12	7.45	C	Foreign Exchange Future	0.88000	0.92300	0
28/12/2011	AU\$ / R On 19-March-12	7.45	P	Foreign Exchange Future	0.03800	0.04200	0
28/12/2011	AU\$ / R On 18-June-12	7.60	C	Foreign Exchange Future	0.87500	0.91500	0
28/12/2011	AU\$ / R On 18-June-12	7.60	P	Foreign Exchange Future	0.14900	0.14800	0
28/12/2011	AU\$ / R On 18-June-12	7.65	C	Foreign Exchange Future	0.83900	0.87800	0
28/12/2011	AU\$ / R On 18-June-12	7.65	P	Foreign Exchange Future	0.16300	0.16100	0
28/12/2011	AU\$ / R On 18-June-12	7.70	C	Foreign Exchange Future	0.80300	0.84200	0
28/12/2011	AU\$ / R On 18-June-12	7.70	P	Foreign Exchange Future	0.17700	0.17500	0
28/12/2011	AU\$ / R On 19-March-12	7.75	C	Foreign Exchange Future	0.63000	0.67200	0
28/12/2011	AU\$ / R On 19-March-12	7.75	P	Foreign Exchange Future	0.08800	0.09100	0
28/12/2011	AU\$ / R On 19-March-12	7.90	C	Foreign Exchange Future	0.51800	0.56000	0
28/12/2011	AU\$ / R On 19-March-12	7.90	P	Foreign Exchange Future	0.12600	0.12900	0
28/12/2011	AU\$ / R On 17-September-12	8.19	C	Foreign Exchange Future	0.63500	0.67100	0
28/12/2011	AU\$ / R On 17-September-12	8.19	P	Foreign Exchange Future	0.45900	0.45300	0
28/12/2011	AU\$ / R On 17-September-12	8.24	C	Foreign Exchange Future	0.61100	0.64700	0
28/12/2011	AU\$ / R On 17-September-12	8.24	P	Foreign Exchange Future	0.48500	0.47900	0
28/12/2011	AU\$ / R On 17-September-12	8.29	C	Foreign Exchange Future	0.58800	0.62300	0
28/12/2011	AU\$ / R On 17-September-12	8.29	P	Foreign Exchange Future	0.51200	0.50500	0
28/12/2011	CAD/ R On 18-June-12			Foreign Exchange Future	8.17230	8.19090	0
28/12/2011	CAD/ R On 19-March-12	7.50	C	Foreign Exchange Future	0.61700	0.63500	0
28/12/2011	CAD/ R On 19-March-12	7.50	P	Foreign Exchange Future	0.03400	0.03400	0
28/12/2011	CAD/ R On 19-March-12	7.55	C	Foreign Exchange Future	0.57400	0.59200	0
28/12/2011	CAD/ R On 19-March-12	7.55	P	Foreign Exchange Future	0.04100	0.04100	0
28/12/2011	CAD/ R On 19-March-12	7.60	C	Foreign Exchange Future	0.53300	0.55100	0
28/12/2011	CAD/ R On 19-March-12	7.60	P	Foreign Exchange Future	0.05000	0.05000	0
28/12/2011	CAD/ R On 18-June-12	8.10	C	Foreign Exchange Future	0.38700	0.39900	0
28/12/2011	CAD/ R On 18-June-12	8.10	P	Foreign Exchange Future	0.31500	0.30800	0
28/12/2011	CAD/ R On 18-June-12	8.15	C	Foreign Exchange Future	0.36400	0.37600	0
28/12/2011	CAD/ R On 18-June-12	8.15	P	Foreign Exchange Future	0.34200	0.33500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	CAD/ R On 18-June-12	8.20	C	Foreign Exchange Future	0.34400	0.35500	0
28/12/2011	CAD/ R On 18-June-12	8.20	P	Foreign Exchange Future	0.37200	0.36400	0
28/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.38130	0.39960	100,000
28/12/2011	CF CANDO CAAO On 30-March-12			Can-Do Future	0.09280	0.08680	100,000
28/12/2011	CF CANDO CAAS On 31-January-12			Can-Do Future	0.15570	0.15360	12,500
28/12/2011	CF CANDO CAAT On 29-February-12			Can-Do Future	0.12100	0.12010	12,500
28/12/2011	CF CANDO CAAU On 31-January-12			Can-Do Future	0.03630	0.03770	19,481
28/12/2011	CF CANDO CAAV On 29-February-12			Can-Do Future	0.06680	0.06530	12,987
28/12/2011	CHF / R On 18-June-12			Foreign Exchange Future	8.93620	8.99890	0
28/12/2011	CHF / R On 19-March-12	8.55	C	Foreign Exchange Future	0.43000	0.48000	0
28/12/2011	CHF / R On 19-March-12	8.55	P	Foreign Exchange Future	0.17800	0.16700	0
28/12/2011	CHF / R On 19-March-12	8.60	C	Foreign Exchange Future	0.40300	0.45200	0
28/12/2011	CHF / R On 19-March-12	8.60	P	Foreign Exchange Future	0.20100	0.18900	0
28/12/2011	CHF / R On 19-March-12	8.65	C	Foreign Exchange Future	0.37700	0.42400	0
28/12/2011	CHF / R On 19-March-12	8.65	P	Foreign Exchange Future	0.22500	0.21100	0
28/12/2011	CHF / R On 18-June-12	9.05	C	Foreign Exchange Future	0.48200	0.53700	0
28/12/2011	CHF / R On 18-June-12	9.05	P	Foreign Exchange Future	0.59600	0.58800	0
28/12/2011	CHF / R On 18-June-12	9.10	C	Foreign Exchange Future	0.46500	0.51800	0
28/12/2011	CHF / R On 18-June-12	9.10	P	Foreign Exchange Future	0.62900	0.61900	0
28/12/2011	CHF / R On 18-June-12	9.15	C	Foreign Exchange Future	0.44900	0.50100	0
28/12/2011	CHF / R On 18-June-12	9.15	P	Foreign Exchange Future	0.66300	0.65200	0
28/12/2011	NZ\$ / R On 18-June-12			Foreign Exchange Future	6.39660	6.43150	0
28/12/2011	NZ\$ / R On 18-June-12	6.25	C	Foreign Exchange Future	0.37800	0.39800	0
28/12/2011	NZ\$ / R On 18-June-12	6.25	P	Foreign Exchange Future	0.23100	0.21700	0
28/12/2011	NZ\$ / R On 19-March-12	6.27	C	Foreign Exchange Future	0.21500	0.24000	0
28/12/2011	NZ\$ / R On 19-March-12	6.27	P	Foreign Exchange Future	0.13500	0.12600	0
28/12/2011	NZ\$ / R On 19-March-12	6.28	C	Foreign Exchange Future	0.20900	0.23400	0
28/12/2011	NZ\$ / R On 19-March-12	6.28	P	Foreign Exchange Future	0.13900	0.13000	0
28/12/2011	NZ\$ / R On 19-March-12	6.29	C	Foreign Exchange Future	0.20400	0.22800	0
28/12/2011	NZ\$ / R On 19-March-12	6.29	P	Foreign Exchange Future	0.14400	0.13400	0
28/12/2011	NZ\$ / R On 18-June-12	6.30	C	Foreign Exchange Future	0.35200	0.37200	0
28/12/2011	NZ\$ / R On 18-June-12	6.30	P	Foreign Exchange Future	0.25500	0.24100	0
28/12/2011	NZ\$ / R On 18-June-12	6.35	C	Foreign Exchange Future	0.32800	0.34700	0
28/12/2011	NZ\$ / R On 18-June-12	6.35	P	Foreign Exchange Future	0.28100	0.26600	0
28/12/2011	PULA / R On 19-March-12			Foreign Exchange Future	1.10710	1.10280	0
28/12/2011	PULA / R On 19-March-12	1.10	C	Foreign Exchange Future	0.01100	0.01100	0
28/12/2011	PULA / R On 19-March-12	1.10	P	Foreign Exchange Future	0.00000	0.00000	0
28/12/2011	PULA / R On 19-March-12	1.11	C	Foreign Exchange Future	0.00100	0.00100	0
28/12/2011	PULA / R On 19-March-12	1.11	P	Foreign Exchange Future	0.00000	0.00000	0
28/12/2011	PULA / R On 19-March-12	1.12	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2011	PULA / R On 19-March-12	1.12	P	Foreign Exchange Future	0.00900	0.00900	0
28/12/2011	YUAN/R On 18-June-12			Foreign Exchange Future	1.31730	1.31870	0
28/12/2011	YUAN/R On 18-June-12	1.10	C	Foreign Exchange Future	0.22530	0.22670	0
28/12/2011	YUAN/R On 18-June-12	1.10	P	Foreign Exchange Future	0.00800	0.00800	0
28/12/2011	YUAN/R On 18-June-12	1.15	C	Foreign Exchange Future	0.18340	0.18480	0
28/12/2011	YUAN/R On 18-June-12	1.15	P	Foreign Exchange Future	0.01610	0.01610	0
28/12/2011	YUAN/R On 18-June-12	1.20	C	Foreign Exchange Future	0.14650	0.14780	0
28/12/2011	YUAN/R On 18-June-12	1.20	P	Foreign Exchange Future	0.02920	0.02910	0
28/12/2011	YUAN/R On 19-March-12	1.25	C	Foreign Exchange Future	0.08150	0.08340	0
28/12/2011	YUAN/R On 19-March-12	1.25	P	Foreign Exchange Future	0.02860	0.02910	0
Futures Open Interest							623,924.00
Options Open Interest							245,776.00
Total							869,700.00