



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/12/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
20/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.48420	8.33720	1.73263	8.49250	8.3360	239,908
20/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.45900	1.31600	9.80123	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.41100	1.26800	10.13466	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.50800	1.36400	9.54907	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.49400	1.35100	9.57162	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	1,000
20/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.34900	1.20800	10.45219	0.00000	0.0000	30,100
20/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.25400	1.11400	11.16427	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02000	0.02700	35.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.69000	1.54500	8.57988	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.30100	1.16100	10.76095	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01700	0.02400	41.17647	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.73900	1.59400	8.33813	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.97600	0.84500	13.42213	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04200	0.05800	38.09524	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.65800	0.55200	16.10942	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.12400	0.16500	33.06452	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.11300	0.97600	12.30907	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02900	0.03900	34.48276	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.45500	0.37500	17.58242	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.27100	0.33800	24.72325	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.78900	1.64300	8.16098	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	10,000
20/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.43100	0.35500	17.63341	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.29700	0.36800	23.90572	0.00000	0.0000	250
20/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.64100	1.49600	8.83608	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.62400	0.52200	16.34615	0.00000	0.0000	5,000

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
20/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.14000	0.18500	32.14286	0.00000	0.0000	7,051
20/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.39700	1.25500	10.16464	0.00000	0.0000	10,000
20/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.83800	1.69200	7.94342	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.06700	0.93100	12.74602	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.50500	0.41900	17.02970	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.22100	0.28200	27.60181	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.73000	0.61800	15.34247	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.09600	0.13100	36.45833	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.44500	1.30300	9.82699	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01100	0.01600	45.45455	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.88800	1.74200	7.73305	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.76700	0.65300	14.86310	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.08300	0.11600	39.75904	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.59200	0.49500	16.38514	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.15800	0.20800	31.64557	0.00000	0.0000	4,620
20/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.69300	0.58400	15.72872	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.10900	0.14700	34.86239	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.53200	0.44300	16.72932	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.19800	0.25600	29.29293	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.15900	1.02100	11.90682	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.02500	0.03400	36.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.20600	1.06700	11.52570	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02200	0.03000	36.36364	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.59200	1.44700	9.10804	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.84600	0.72600	14.18440	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.06200	0.08900	43.54839	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.56000	0.46800	16.42857	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.17600	0.23100	31.25000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	1.02100	0.88700	13.12439	0.00000	0.0000	5,000
20/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03700	0.05000	35.13514	0.00000	0.0000	2,420
20/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	2.08700	1.94100	6.99569	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.33600	2.18900	6.29281	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.93100	0.80400	13.64125	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.04700	0.06700	42.55319	0.00000	0.0000	13,860
20/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.47900	0.39600	17.32777	0.00000	0.0000	4,620
20/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.24500	0.30900	26.12245	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.28600	2.14000	6.38670	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
20/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.54300	1.39900	9.33247	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.80600	0.68900	14.51613	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.07200	0.10200	41.66667	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.40900	0.33600	17.84841	0.00000	0.0000	4,850
20/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.32500	0.39900	22.76923	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	2.03700	1.89100	7.16740	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.88700	0.76500	13.75423	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.05300	0.07800	47.16981	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.93800	1.79200	7.53354	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.98700	1.84100	7.34776	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,420
20/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.13700	1.99000	6.87880	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.38600	2.23900	6.16094	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.38900	0.31800	18.25193	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.35500	0.43100	21.40845	0.00000	0.0000	250
20/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.36900	0.30100	18.42818	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.38500	0.46400	20.51948	0.00000	0.0000	190
20/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.27100	0.21800	19.55720	0.00000	0.0000	4,853
20/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.58700	0.68100	16.01363	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.73800	0.84100	13.95664	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.22200	0.17800	19.81982	0.00000	0.0000	100
20/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.33200	0.27000	18.67470	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.44800	0.53300	18.97321	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.31500	0.25600	18.73016	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.48100	0.56900	18.29522	0.00000	0.0000	176
20/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.55100	0.64300	16.69691	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.28500	0.23000	19.29825	0.00000	0.0000	13,860
20/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.51600	0.60600	17.44186	0.00000	0.0000	0
20/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.30000	0.24300	19.00000	0.00000	0.0000	366
20/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.59180	8.44240	1.73887	8.50000	8.5000	27,127
20/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.40300	1.26800	9.62224	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.06100	0.07600	24.59016	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.36000	1.22500	9.92647	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06800	0.08300	22.05882	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.44700	1.31100	9.39876	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.05500	0.06900	25.45455	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.77600	0.67700	12.75773	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.28400	0.33500	17.95775	0.00000	0.0000	132
20/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.86400	1.71800	7.83262	0.00000	0.0000	4,850

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
20/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.59100	0.51100	13.53638	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.49900	0.56900	14.02806	0.00000	0.0000	200
20/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.53600	0.45900	14.36567	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.59400	0.66700	12.28956	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.50100	0.42800	14.57086	0.00000	0.0000	0
20/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.65900	0.73600	11.68437	0.00000	0.0000	132
20/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.69060	8.53900	1.74441	8.60000	8.5875	6,456
20/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.57600	1.44500	8.31218	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08500	0.10600	24.70588	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.53400	1.40500	8.40939	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09300	0.11600	24.73118	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.61800	1.48600	8.15822	0.00000	0.0000	16,000
20/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07700	0.09700	25.97403	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10300	0.12600	22.33010	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.49400	1.36500	8.63454	0.00000	0.0000	37,000
20/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.97300	1.05900	8.83864	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.56400	0.49800	11.70213	0.00000	0.0000	360
20/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	1.05800	0.95400	9.82987	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.26700	0.31500	17.97753	0.00000	0.0000	360
20/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.72900	0.65000	10.83676	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.63800	0.71100	11.44201	0.00000	0.0000	4,000
20/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.04500	1.13400	8.51675	0.00000	0.0000	0
20/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.53600	0.47300	11.75373	0.00000	0.0000	5,500
20/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.76700	0.84400	10.03911	0.00000	0.0000	1,500
20/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.65800	0.58300	11.39818	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.78830	8.63430	1.75233	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.33800	1.22500	8.44544	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25000	0.29100	16.40000	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.30500	1.19300	8.58238	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.26700	0.30900	15.73034	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.37100	1.25700	8.31510	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23300	0.27300	17.16738	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.36800	0.42300	14.94565	0.00000	0.0000	540
20/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.15600	1.05700	8.56401	0.00000	0.0000	300
20/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.02900	1.11500	8.35763	0.00000	0.0000	0
20/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.71700	0.64900	9.48396	0.00000	0.0000	540
20/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.88640	8.73300	1.72623	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.33100	1.22900	7.66341	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.39500	0.44600	12.91139	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.30300	1.20500	7.52111	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.41700	0.47200	13.18945	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.36000	1.25400	7.79412	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.37400	0.42100	12.56684	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.07900	1.15900	7.41427	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.86500	0.79200	8.43931	0.00000	0.0000	180

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
20/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.25300	1.15800	7.58180	0.00000	0.0000	0
20/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.46700	0.52500	12.41970	0.00000	0.0000	180
20/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	8.97800	9.01540	0.41657	9.11500	9.1150	659
20/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.00000	1.21500	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.00000	1.17800	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.00000	1.19700	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.00000	1.21000	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.00000	1.23200	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.00000	1.14500	100.00000	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.80690	9.66290	1.46835	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.15300	2.06300	4.18021	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.84600	0.90000	6.38298	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.13300	2.04400	4.17253	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.87600	0.93100	6.27854	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.17300	2.08100	4.23378	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.81600	0.86800	6.37255	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.56900	0.61100	7.38137	0.00000	0.0000	0
20/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.37600	2.27400	4.29293	0.00000	0.0000	200
20/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.69350	10.54950	1.34661	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.69600	2.59900	3.59792	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.20300	1.25000	3.90690	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.67700	2.58100	3.58610	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.23400	1.28200	3.88979	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.71500	2.61700	3.60958	0.00000	0.0000	0
20/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.17200	1.21800	3.92491	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.48420	8.33720	1.73263	0.00000	0.0000	731
20/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.97554	0.84507	13.37413	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04134	0.05787	39.98549	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.93080	0.80447	13.57220	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.04660	0.06727	44.35622	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	1.02080	0.88666	13.14067	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03660	0.04946	35.13661	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.22061	0.28182	27.74580	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.50481	0.41902	16.99451	0.00000	0.0000	80
20/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.59180	8.44240	1.73887	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.65348	0.56738	13.17561	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.41168	0.47498	15.37602	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.63198	0.54803	13.28365	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.44018	0.50563	14.86892	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.67586	0.58755	13.06632	0.00000	0.0000	0
20/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.38406	0.44515	15.90637	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19			Foreign Exchange Future	13.16580	13.05110	0.87120	13.16580	13.0800	10,562
20/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.74500	1.63400	6.36103	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.69600	1.58600	6.48585	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
20/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.79300	1.68200	6.19074	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.64800	1.53700	6.73544	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.31600	1.21500	7.67477	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.05000	0.06400	28.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.18500	2.07200	5.17162	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	768
20/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.40800	1.30200	7.52841	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.04200	0.05100	21.42857	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.98500	0.89300	9.34010	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.11900	0.14200	19.32773	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.84200	1.73100	6.02606	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.28300	2.17000	4.94963	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.50300	1.39400	7.25216	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.08600	1.97400	5.36913	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.22900	1.13000	8.05533	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.06300	0.07900	25.39683	0.00000	0.0000	768
20/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.27200	1.17200	7.86164	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.05600	0.07100	26.78571	0.00000	0.0000	9,000
20/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.80500	0.72300	10.18634	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.18900	0.22200	17.46032	0.00000	0.0000	3,000
20/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.31100	0.35600	14.46945	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.62700	0.55700	11.16427	0.00000	0.0000	3,000
20/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.72700	0.79800	9.76616	0.00000	0.0000	0
20/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.34300	0.29900	12.82799	0.00000	0.0000	9,000
20/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.32120	13.20340	0.88430	13.31950	13.3195	2,985
20/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.63200	1.52600	6.49510	0.00000	0.0000	0
20/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16100	0.17300	7.45342	0.00000	0.0000	0
20/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.59000	1.48500	6.60377	0.00000	0.0000	0
20/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.16900	0.18200	7.69231	0.00000	0.0000	0
20/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.67400	1.56800	6.33214	0.00000	0.0000	0
20/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15300	0.16500	7.84314	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.46380	13.34170	0.90688	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.00000	0.92300	100.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.00000	1.03100	100.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.00000	0.90500	100.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.00000	1.06300	100.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.00000	0.94200	100.00000	0.00000	0.0000	0
20/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.00000	1.00000	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
20/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10920	0.10740	1.64835	0.00000	0.0000	4,421
20/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01930	0.01752	9.22280	0.00000	0.0000	0
20/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00010	0.00012	20.00000	0.00000	0.0000	0
20/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.01023	0.00884	13.58749	0.00000	0.0000	0
20/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00103	0.00144	39.80583	0.00000	0.0000	0
20/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02923	0.02744	6.12385	0.00000	0.0000	0
20/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00004	33.33333	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.11080	0.10900	1.62455	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00848	0.00740	12.73585	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00568	0.00640	12.67606	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00504	0.00431	14.48413	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01224	0.01331	8.74183	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01446	0.01298	10.23513	0.00000	0.0000	0
20/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00166	0.00198	19.27711	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19			Foreign Exchange Future	11.06010	10.94570	1.03435	11.01000	10.9440	23,553
20/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	1.02300	0.92000	10.06843	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.06300	0.07400	17.46032	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.98000	0.87900	10.30612	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.07000	0.08300	18.57143	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	1.06600	0.96200	9.75610	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	2.02000	1.90700	5.59406	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.89700	0.79900	10.92531	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.08700	0.10300	18.39080	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.29400	1.18400	8.50077	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	2.06900	1.95600	5.46158	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.20100	1.09300	8.99251	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.63600	0.55600	12.57862	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.17600	0.21000	19.31818	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.54400	0.47100	13.41912	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.23400	0.27500	17.52137	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.85700	0.76000	11.31855	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.09700	0.11400	17.52577	0.00000	0.0000	10,200
20/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.37100	0.31800	14.28571	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.41100	0.47200	14.84185	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.24200	0.20600	14.87603	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.68200	0.76000	11.43695	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.46300	0.39700	14.25486	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.30300	0.35100	15.84158	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.18800	0.16000	14.89362	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.87800	0.96400	9.79499	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
20/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.43800	0.37400	14.61187	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.32800	0.37800	15.24390	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.53300	1.42100	7.30594	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.30000	0.25500	15.00000	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.54000	0.60900	12.77778	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.51600	0.44500	13.75969	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.25600	0.29900	16.79688	0.00000	0.0000	3,400
20/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.35400	0.40800	15.25424	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.41400	0.35400	14.49275	0.00000	0.0000	3,400
20/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.75800	0.84000	10.81794	0.00000	0.0000	0
20/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.21800	0.18600	14.67890	0.00000	0.0000	10,200
20/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.20950	11.09270	1.04197	0.00000	0.0000	14,009
20/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	1.03500	0.94700	8.50242	0.00000	0.0000	0
20/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.22600	0.25400	12.38938	0.00000	0.0000	0
20/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	1.00100	0.91400	8.69131	0.00000	0.0000	0
20/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.24200	0.27100	11.98347	0.00000	0.0000	0
20/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	1.07000	0.98100	8.31776	0.00000	0.0000	0
20/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.21100	0.23800	12.79621	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.35100	11.23160	1.05189	0.00000	0.0000	200
20/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	1.07800	0.99900	7.32839	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.45300	0.49300	8.83002	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	1.04800	0.97000	7.44275	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.47300	0.51400	8.66808	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.10800	1.02800	7.22022	0.00000	0.0000	0
20/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.43300	0.47200	9.00693	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.49300	11.68640	1.68276	12.01450	12.0145	500
20/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.00000	1.40200	100.00000	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	0.00000	1.20900	100.00000	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.00000	1.38400	100.00000	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	0.00000	1.24100	100.00000	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.00000	1.42100	100.00000	0.00000	0.0000	0
20/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.00000	1.17800	100.00000	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.35660	8.32010	0.43678	8.32550	8.3255	42,135
20/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.13600	1.10100	3.08099	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.09000	1.05500	3.21101	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03300	0.03500	6.06061	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.18300	1.14700	3.04311	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99800	0.96300	3.50701	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.42100	1.38500	2.53343	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.70400	0.67200	4.54545	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
20/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09700	0.10200	5.15464	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.95300	0.91800	3.67261	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.37300	1.33700	2.62200	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.15900	2.12300	1.66744	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.59200	0.56200	5.06757	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13500	0.14200	5.18519	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.39710	8.35930	0.45016	0.00000	0.0000	6,983
20/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.90700	0.87800	3.19735	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16000	0.16900	5.62500	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.87000	0.84200	3.21839	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17300	0.18300	5.78035	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.94400	0.91400	3.17797	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.14700	0.15500	5.44218	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.43780	8.39750	0.47761	0.00000	0.0000	2,098
20/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.67700	0.65500	3.24963	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.47600	0.49400	3.78151	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.65300	0.63100	3.36907	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.50200	0.52000	3.58566	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.70200	0.67900	3.27635	0.00000	0.0000	0
20/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.45100	0.46800	3.76940	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.38210	9.37780	0.04583	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.46100	2.45800	0.12190	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37900	0.38000	0.26385	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.42100	2.41800	0.12392	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38900	0.39000	0.25707	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.50200	2.49900	0.11990	0.00000	0.0000	0
20/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37000	0.37100	0.27027	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.18130	8.09860	1.01084	8.16500	8.1650	10
20/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.67300	0.60100	10.69837	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.63100	0.56000	11.25198	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.05000	0.06100	22.00000	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.71600	0.64300	10.19553	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03500	0.04400	25.71429	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.27310	8.18870	1.02017	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.43100	0.37700	12.52900	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.30800	0.33800	9.74026	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.40700	0.35500	12.77641	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.33400	0.36600	9.58084	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.45500	0.40000	12.08791	0.00000	0.0000	0
20/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.28200	0.31100	10.28369	0.00000	0.0000	0
20/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.49800	0.42410	14.83936	0.00000	0.0000	100,000

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
20/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.04460	0.07630	71.07623	0.00000	0.0000	100,000
20/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.17010	0.15780	7.23104	0.00000	0.0000	12,500
20/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.13570	0.12300	9.35888	0.00000	0.0000	12,500
20/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01700	0.03460	103.52941	0.00000	0.0000	19,481
20/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.04210	0.06000	42.51781	0.00000	0.0000	12,987
20/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.07820	9.00600	0.79531	0.00000	0.0000	223
20/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.62700	0.57100	8.93142	0.00000	0.0000	0
20/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.14900	0.16500	10.73826	0.00000	0.0000	0
20/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.59400	0.54100	8.92256	0.00000	0.0000	0
20/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.16600	0.18500	11.44578	0.00000	0.0000	0
20/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.66100	0.60200	8.92587	0.00000	0.0000	0
20/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.13300	0.14600	9.77444	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	9.21730	9.14160	0.82128	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.66400	0.56600	14.75904	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.54700	0.52400	4.20475	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.64300	0.54700	14.93002	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.57600	0.55500	3.64583	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.68500	0.58600	14.45255	0.00000	0.0000	0
20/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.51800	0.49400	4.63320	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.42950	6.39710	0.50393	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.26700	0.24300	8.98876	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.26000	0.23700	8.84615	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.12400	0.13400	8.06452	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.27300	0.24800	9.15751	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.11700	0.12500	6.83761	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.47480	6.44200	0.50658	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.41200	0.38400	6.79612	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.23700	0.24200	2.10970	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.38600	0.35900	6.99482	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.26100	0.26700	2.29885	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.44000	0.41100	6.59091	0.00000	0.0000	0
20/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.21500	0.21900	1.86047	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
20/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.33760	1.31220	1.89892	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.14700	0.12540	14.69388	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00940	0.01320	40.42553	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.10880	0.08950	17.73897	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02120	0.02730	28.77358	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
20/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.19170	0.16740	12.67606	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00410	0.00520	26.82927	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.35340	1.32750	1.91370	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.21560	0.19260	10.66790	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01220	0.01510	23.77049	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.17570	0.15470	11.95219	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02230	0.02720	21.97309	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.25930	0.23500	9.37138	0.00000	0.0000	0
20/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00590	0.00750	27.11864	0.00000	0.0000	0

Future Open Interest

640,028

Option Open Interest

245,776

Total

885,804