



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/12/2011

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
21/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.33720	8.36000	0.27347	8.34650	8.1861	235,478
21/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.31600	1.33700	1.59574	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.26800	1.28900	1.65615	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.36400	1.38600	1.61290	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.35100	1.37200	1.55440	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	1,000
21/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.20800	1.22800	1.65563	0.00000	0.0000	30,100
21/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.11400	1.13400	1.79533	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.54500	1.56700	1.42395	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16100	1.18100	1.72265	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.59400	1.61600	1.38018	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.84500	0.86200	2.01183	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.55200	0.56200	1.81159	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.16500	0.15200	7.87879	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97600	0.99500	1.94672	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.37500	0.38000	1.33333	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.33800	0.32000	5.32544	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.64300	1.66500	1.33901	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	10,000
21/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.35500	0.35900	1.12676	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.36800	0.34900	5.16304	0.00000	0.0000	250
21/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.49600	1.51800	1.47059	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.52200	0.53200	1.91571	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
21/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.18500	0.17200	7.02703	0.00000	0.0000	7,051
21/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.25500	1.27600	1.67331	0.00000	0.0000	10,000
21/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.69200	1.71500	1.35934	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93100	0.94900	1.93340	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.41900	0.42600	1.67064	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.28200	0.26600	5.67376	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.61800	0.63000	1.94175	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.13100	0.12000	8.39695	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.30300	1.32400	1.61167	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.74200	1.76400	1.26292	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.65300	0.66600	1.99081	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.11600	0.10600	8.62069	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.49500	0.50400	1.81818	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.20800	0.19400	6.73077	0.00000	0.0000	4,620
21/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.58400	0.59600	2.05479	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.44300	0.45000	1.58014	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.25600	0.24000	6.25000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.02100	1.04100	1.95886	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06700	1.08700	1.87441	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.44700	1.46900	1.52039	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.72600	0.74100	2.06612	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.08900	0.08100	8.98876	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.46800	0.47600	1.70940	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.23100	0.21600	6.49351	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.88700	0.90400	1.91657	0.00000	0.0000	5,000
21/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	2,420
21/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.94100	1.96300	1.13344	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.18900	2.21200	1.05071	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.80400	0.82100	2.11443	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	13,860
21/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.39600	0.40200	1.51515	0.00000	0.0000	4,620
21/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.30900	0.29200	5.50162	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.14000	2.16200	1.02804	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	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
21/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39900	1.42100	1.57255	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.68900	0.70300	2.03193	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.33600	0.34000	1.19048	0.00000	0.0000	4,850
21/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.39900	0.38000	4.76190	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.89100	1.91300	1.16341	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.76500	0.78000	1.96078	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07800	0.07000	10.25641	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.79200	1.81400	1.22768	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.84100	1.86400	1.24932	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	2,420
21/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.99000	2.01300	1.15578	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.23900	2.26200	1.02724	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.31800	0.32200	1.25786	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.43100	0.41200	4.40835	0.00000	0.0000	250
21/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.30100	0.30400	0.99668	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.46400	0.44400	4.31034	0.00000	0.0000	190
21/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.21800	0.22000	0.91743	0.00000	0.0000	4,853
21/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.68100	0.66000	3.08370	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.84100	0.81900	2.61593	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.17800	0.17900	0.56180	0.00000	0.0000	100
21/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.27000	0.27300	1.11111	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.53300	0.51300	3.75235	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.25600	0.25800	0.78125	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.56900	0.54800	3.69069	0.00000	0.0000	176
21/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.64300	0.62200	3.26594	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.23000	0.23200	0.86957	0.00000	0.0000	13,860
21/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.60600	0.58400	3.63036	0.00000	0.0000	0
21/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.24300	0.24400	0.41152	0.00000	0.0000	366
21/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.44240	8.46450	0.26177	8.40860	8.2925	27,118
21/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.26800	1.28800	1.57729	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07600	0.07400	2.63158	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.22500	1.24600	1.71429	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08300	0.08200	1.20482	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.31100	1.33200	1.60183	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.67700	0.69200	2.21566	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.33500	0.32800	2.08955	0.00000	0.0000	132
21/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.71800	1.74000	1.28056	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
21/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.51100	0.52300	2.34834	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.56900	0.55900	1.75747	0.00000	0.0000	200
21/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.45900	0.47000	2.39651	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.66700	0.65600	1.64918	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.42800	0.43900	2.57009	0.00000	0.0000	0
21/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.73600	0.72500	1.49457	0.00000	0.0000	132
21/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.53900	8.56150	0.26350	8.50000	8.4000	6,456
21/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.44500	1.46300	1.24567	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10600	0.10200	3.77358	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.40500	1.42300	1.28114	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11600	0.11200	3.44828	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.48600	1.50400	1.21131	0.00000	0.0000	16,000
21/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09700	0.09300	4.12371	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12600	0.12200	3.17460	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.36500	1.38300	1.31868	0.00000	0.0000	37,000
21/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.05900	1.04100	1.69972	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.49800	0.50200	0.80321	0.00000	0.0000	360
21/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.95400	0.96600	1.25786	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.31500	0.30500	3.17460	0.00000	0.0000	360
21/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.65000	0.65700	1.07692	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.71100	0.69600	2.10970	0.00000	0.0000	4,000
21/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.13400	1.11600	1.58730	0.00000	0.0000	0
21/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.47300	0.47700	0.84567	0.00000	0.0000	5,500
21/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.84400	0.82800	1.89573	0.00000	0.0000	1,500
21/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.58300	0.58900	1.02916	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.63430	8.65760	0.26985	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.22500	1.23900	1.14286	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.29100	0.28100	3.43643	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.19300	1.20700	1.17351	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.30900	0.29900	3.23625	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.25700	1.27100	1.11376	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.27300	0.26300	3.66300	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.42300	0.41100	2.83688	0.00000	0.0000	540
21/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.05700	1.06900	1.13529	0.00000	0.0000	300
21/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.11500	1.09700	1.61435	0.00000	0.0000	0
21/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.64900	0.65500	0.92450	0.00000	0.0000	540
21/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.73300	8.75650	0.26909	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.22900	1.24300	1.13914	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.44600	0.43700	2.01794	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.20500	1.21800	1.07884	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.47200	0.46200	2.11864	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.25400	1.26800	1.11643	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.42100	0.41200	2.13777	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.15900	1.14300	1.38050	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.79200	0.79900	0.88384	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
21/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.15800	1.17100	1.12263	0.00000	0.0000	0
21/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.52500	0.51500	1.90476	0.00000	0.0000	180
21/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	9.01540	9.03920	0.26399	0.00000	0.0000	659
21/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.21500	1.22600	0.90535	0.00000	0.0000	0
21/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.17800	1.16500	1.10357	0.00000	0.0000	0
21/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.19700	1.20800	0.91896	0.00000	0.0000	0
21/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.21000	1.19700	1.07438	0.00000	0.0000	0
21/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.23200	1.24400	0.97403	0.00000	0.0000	0
21/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.14500	1.13300	1.04803	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.66290	9.68730	0.25251	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.06300	2.08100	0.87252	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.90000	0.89400	0.66667	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.04400	2.06200	0.88063	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.93100	0.92500	0.64447	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.08100	2.10000	0.91302	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.86800	0.86300	0.57604	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.61100	0.60700	0.65466	0.00000	0.0000	0
21/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.27400	2.29400	0.87951	0.00000	0.0000	200
21/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.54950	10.57390	0.23129	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.59900	2.61900	0.76953	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.25000	1.24500	0.40000	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.58100	2.60100	0.77489	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.28200	1.27700	0.39002	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.61700	2.63800	0.80245	0.00000	0.0000	0
21/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.21800	1.21400	0.32841	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.33720	8.36000	0.27347	0.00000	0.0000	731
21/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.84507	0.86207	2.01167	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05787	0.05207	10.02246	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.80447	0.82077	2.02618	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06727	0.06077	9.66255	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.88666	0.90431	1.99062	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.04946	0.04431	10.41245	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.28182	0.26581	5.68093	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.41902	0.42581	1.62045	0.00000	0.0000	80
21/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.44240	8.46450	0.26177	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.56738	0.58066	2.34058	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.47498	0.46616	1.85692	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.54803	0.56091	2.35024	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.50563	0.49641	1.82347	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.58755	0.60124	2.33001	0.00000	0.0000	0
21/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.44515	0.43674	1.88925	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19			Foreign Exchange Future	13.05110	13.10300	0.39767	12.99650	12.9230	10,452
21/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.63400	1.68000	2.81518	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03300	0.02700	18.18182	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.58600	1.63200	2.90038	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
21/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.68200	1.72900	2.79429	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.53700	1.58300	2.99284	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.21500	1.25400	3.20988	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06400	0.05100	20.31250	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.07200	2.12000	2.31660	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	768
21/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.30200	1.34300	3.14900	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05100	0.04000	21.56863	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.89300	0.92100	3.13550	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.14200	0.11800	16.90141	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.73100	1.77700	2.65742	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.17000	2.21800	2.21198	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.39400	1.43900	3.22812	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.97400	2.02200	2.43161	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.13000	1.16700	3.27434	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	768
21/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.17200	1.21000	3.24232	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07100	0.05700	19.71831	0.00000	0.0000	9,000
21/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.72300	0.74200	2.62794	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.22200	0.18900	14.86486	0.00000	0.0000	3,000
21/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.35600	0.31500	11.51685	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.55700	0.56800	1.97487	0.00000	0.0000	3,000
21/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.79800	0.74800	6.26566	0.00000	0.0000	0
21/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.29900	0.30100	0.66890	0.00000	0.0000	9,000
21/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.20340	13.25420	0.38475	0.00000	0.0000	2,985
21/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.52600	1.55600	1.96592	0.00000	0.0000	0
21/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.17300	0.15200	12.13873	0.00000	0.0000	0
21/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.48500	1.51400	1.95286	0.00000	0.0000	0
21/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.18200	0.16000	12.08791	0.00000	0.0000	0
21/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.56800	1.59900	1.97704	0.00000	0.0000	0
21/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16500	0.14500	12.12121	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.34170	13.39250	0.38076	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.92300	0.94700	2.60022	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.03100	1.00500	2.52182	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.90500	0.92800	2.54144	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.06300	1.03600	2.53998	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.94200	0.96500	2.44161	0.00000	0.0000	0
21/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.00000	0.97300	2.70000	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
21/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10740	0.10760	0.18622	0.00000	0.0000	4,421
21/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01752	0.01771	1.08447	0.00000	0.0000	0
21/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00012	0.00011	8.33333	0.00000	0.0000	0
21/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00884	0.00896	1.35747	0.00000	0.0000	0
21/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00144	0.00136	5.55556	0.00000	0.0000	0
21/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02744	0.02763	0.69242	0.00000	0.0000	0
21/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10900	0.10910	0.09174	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00740	0.00748	1.08108	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00640	0.00638	0.31250	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00431	0.00437	1.39211	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01331	0.01327	0.30053	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01298	0.01308	0.77042	0.00000	0.0000	0
21/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00198	0.00198	0.00000	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19			Foreign Exchange Future	10.94570	10.91410	0.28870	10.92000	10.8320	23,004
21/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.92000	0.89000	3.26087	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07400	0.07600	2.70270	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.87900	0.84900	3.41297	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.96200	0.93300	3.01455	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.06600	0.06900	4.54545	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.90700	1.87500	1.67803	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.79900	0.76800	3.87985	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.10300	0.10400	0.97087	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.18400	1.15300	2.61824	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.95600	1.92400	1.63599	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.09300	1.06300	2.74474	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.55600	0.52700	5.21583	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.47100	0.44300	5.94480	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.27500	0.27900	1.45455	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.76000	0.72900	4.07895	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.11400	0.11500	0.87719	0.00000	0.0000	10,200
21/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.31800	0.29400	7.54717	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.47200	0.48000	1.69492	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.20600	0.18800	8.73786	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.76000	0.77400	1.84211	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.39700	0.36900	7.05290	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.35100	0.35500	1.13960	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.16000	0.14500	9.37500	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.96400	0.98100	1.76349	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
21/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.37400	0.34900	6.68449	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.37800	0.38500	1.85185	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.42100	1.38900	2.25194	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.25500	0.23500	7.84314	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.60900	0.62100	1.97044	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.44500	0.41700	6.29213	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.29900	0.30300	1.33779	0.00000	0.0000	3,400
21/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.40800	0.41600	1.96078	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.35400	0.33000	6.77966	0.00000	0.0000	3,400
21/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.84000	0.85500	1.78571	0.00000	0.0000	0
21/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.18600	0.16900	9.13978	0.00000	0.0000	10,200
21/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.09270	11.06230	0.27405	11.01300	11.0130	14,011
21/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.94700	0.91900	2.95671	0.00000	0.0000	0
21/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.25400	0.25700	1.18110	0.00000	0.0000	0
21/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.91400	0.88700	2.95405	0.00000	0.0000	0
21/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.27100	0.27500	1.47601	0.00000	0.0000	0
21/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.98100	0.95300	2.85423	0.00000	0.0000	0
21/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.23800	0.24100	1.26050	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.23160	11.20180	0.26532	0.00000	0.0000	200
21/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.99900	0.94200	5.70571	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.49300	0.46600	5.47667	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.97000	0.91300	5.87629	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.51400	0.48700	5.25292	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	1.02800	0.97200	5.44747	0.00000	0.0000	0
21/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.47200	0.44600	5.50847	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.68640	11.66220	0.20708	0.00000	0.0000	500
21/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.40200	1.36300	2.78174	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.20900	1.19400	1.24069	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.38400	1.34600	2.74566	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.24100	1.22700	1.12812	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.42100	1.38100	2.81492	0.00000	0.0000	0
21/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.17800	1.16200	1.35823	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.32010	8.33490	0.17788	8.31500	8.3020	41,435
21/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.10100	1.11300	1.08992	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.05500	1.06700	1.13744	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.14700	1.16000	1.13339	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.96300	0.97500	1.24611	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.38500	1.39900	1.01083	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.67200	0.68200	1.48810	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
21/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10200	0.09700	4.90196	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91800	0.93000	1.30719	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.33700	1.35100	1.04712	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.12300	2.13800	0.70655	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56200	0.57000	1.42349	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.35930	8.37180	0.14953	8.34700	8.3170	6,933
21/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87800	0.88700	1.02506	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16900	0.16500	2.36686	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.84200	0.85100	1.06888	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.18300	0.17900	2.18579	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.91400	0.92400	1.09409	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.15500	0.15200	1.93548	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.39750	8.40820	0.12742	0.00000	0.0000	2,098
21/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.65500	0.66100	0.91603	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.49400	0.48900	1.01215	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63100	0.63700	0.95087	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.52000	0.51500	0.96154	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.67900	0.68500	0.88365	0.00000	0.0000	0
21/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.46800	0.46300	1.06838	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.37780	9.41110	0.35509	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.45800	2.48000	0.89504	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38000	0.36900	2.89474	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41800	2.43900	0.86849	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39000	0.37800	3.07692	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.49900	2.52000	0.84034	0.00000	0.0000	0
21/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37100	0.35900	3.23450	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.09860	8.10450	0.07285	0.00000	0.0000	10
21/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.60100	0.60100	0.00000	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.56000	0.55900	0.17857	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.06100	0.05500	9.83607	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.64300	0.64300	0.00000	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.18870	8.19370	0.06106	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.37700	0.38100	1.06101	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33800	0.33700	0.29586	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.35500	0.35900	1.12676	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36600	0.36500	0.27322	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.40000	0.40400	1.00000	0.00000	0.0000	0
21/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31100	0.31000	0.32154	0.00000	0.0000	0
21/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.42410	0.43510	2.59373	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
21/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.07630	0.07130	6.55308	0.00000	0.0000	100,000
21/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15780	0.16650	5.51331	0.00000	0.0000	12,500
21/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12300	0.12890	4.79675	0.00000	0.0000	12,500
21/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03460	0.02960	14.45087	0.00000	0.0000	19,481
21/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.06000	0.05470	8.83333	0.00000	0.0000	12,987
21/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	9.00600	8.96120	0.49745	0.00000	0.0000	253
21/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.57100	0.52100	8.75657	0.00000	0.0000	0
21/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.16500	0.16000	3.03030	0.00000	0.0000	0
21/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.54100	0.49200	9.05730	0.00000	0.0000	0
21/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.18500	0.18100	2.16216	0.00000	0.0000	0
21/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.60200	0.55200	8.30565	0.00000	0.0000	0
21/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14600	0.14100	3.42466	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	9.14160	9.09630	0.49554	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.56600	0.55800	1.41343	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.52400	0.56200	7.25191	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.54700	0.53900	1.46252	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.55500	0.59300	6.84685	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.58600	0.57700	1.53584	0.00000	0.0000	0
21/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.49400	0.53100	7.48988	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.39710	6.38160	0.24230	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.24300	0.23000	5.34979	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.13000	0.13200	1.53846	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.23700	0.22500	5.06329	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.13400	0.13700	2.23881	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24800	0.23600	4.83871	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.12500	0.12800	2.40000	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.44200	6.42490	0.26545	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.38400	0.37200	3.12500	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.24200	0.24700	2.06612	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.35900	0.34700	3.34262	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.26700	0.27200	1.87266	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.41100	0.39900	2.91971	0.00000	0.0000	0
21/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.21900	0.22400	2.28311	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
21/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.31220	1.31730	0.38866	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12540	0.12910	2.95056	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01320	0.01180	10.60606	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08950	0.09250	3.35196	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02730	0.02520	7.69231	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
21/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16740	0.17190	2.68817	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00520	0.00460	11.53846	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.32750	1.33230	0.36158	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.19260	0.19710	2.33645	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01510	0.01480	1.98675	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.15470	0.15880	2.65029	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02720	0.02650	2.57353	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.23500	0.23960	1.95745	0.00000	0.0000	0
21/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00750	0.00730	2.66667	0.00000	0.0000	0

Future Open Interest

634,212

Option Open Interest

245,776

Total

879,988