



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/12/2011

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
22/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.36000	8.24350	1.39354	8.34400	8.2478	234,698
22/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.33700	1.22500	8.37696	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.28900	1.17800	8.61133	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01500	0.02100	40.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.38600	1.27300	8.15296	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.37200	1.25900	8.23615	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	1,000
22/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.22800	1.11700	9.03909	0.00000	0.0000	30,100
22/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01800	0.02400	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.13400	1.02500	9.61199	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.56700	1.45200	7.33886	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.18100	1.07100	9.31414	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02100	0.02800	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.61600	1.50100	7.11634	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.86200	0.76300	11.48492	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05200	0.07000	34.61538	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.56200	0.48900	12.98932	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.15200	0.19600	28.94737	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.99500	0.88900	10.65327	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.38000	0.32800	13.68421	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.32000	0.38500	20.31250	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.66500	1.55000	6.90691	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	10,000
22/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.35900	0.31000	13.64903	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.34900	0.41700	19.48424	0.00000	0.0000	250
22/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.51800	1.40400	7.50988	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.53200	0.46200	13.15789	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
22/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.17200	0.21900	27.32558	0.00000	0.0000	7,051
22/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.27600	1.16400	8.77743	0.00000	0.0000	10,000
22/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01600	0.02100	31.25000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.71500	1.59900	6.76385	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.94900	0.84500	10.95890	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03900	0.05200	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.42600	0.36700	13.84977	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.26600	0.32400	21.80451	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.63000	0.54700	13.17460	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.12000	0.15400	28.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.32400	1.21200	8.45921	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01400	0.01900	35.71429	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.76400	1.64800	6.57596	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.66600	0.58000	12.91291	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.10600	0.13700	29.24528	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.50400	0.43600	13.49206	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.19400	0.24300	25.25773	0.00000	0.0000	4,620
22/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.59600	0.51700	13.25503	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13600	0.17400	27.94118	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.45000	0.38900	13.55556	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.24000	0.29600	23.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	1.04100	0.93400	10.27858	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03100	0.04100	32.25806	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08700	0.97900	9.93560	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02700	0.03600	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.46900	1.35500	7.76038	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.74100	0.65000	12.28070	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.08100	0.10700	32.09877	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.47600	0.41200	13.44538	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.21600	0.26900	24.53704	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.90400	0.80400	11.06195	0.00000	0.0000	5,000
22/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.04400	0.06100	38.63636	0.00000	0.0000	2,420
22/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.96300	1.84700	5.90932	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.21200	2.09600	5.24412	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.82100	0.72400	11.81486	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.06100	0.08100	32.78689	0.00000	0.0000	13,860
22/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.40200	0.34700	13.68159	0.00000	0.0000	4,620
22/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.29200	0.35400	21.23288	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.16200	2.04600	5.36540	0.00000	0.0000	0
22/12/2011	\$ / 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
22/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.42100	1.30700	8.02252	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.70300	0.61400	12.66003	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09300	0.12100	30.10753	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.34000	0.29200	14.11765	0.00000	0.0000	4,850
22/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.38000	0.44900	18.15789	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.91300	1.79700	6.06377	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.78000	0.68700	11.92308	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07000	0.09400	34.28571	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.81400	1.69800	6.39471	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.86400	1.74800	6.22318	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	2,420
22/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	2.01300	1.89700	5.76254	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.26200	2.14500	5.17241	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.32200	0.27600	14.28571	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.41200	0.48300	17.23301	0.00000	0.0000	250
22/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.30400	0.26100	14.14474	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.44400	0.51800	16.66667	0.00000	0.0000	190
22/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.22000	0.18900	14.09091	0.00000	0.0000	4,853
22/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.66000	0.74600	13.03030	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.81900	0.91000	11.11111	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.17900	0.15300	14.52514	0.00000	0.0000	100
22/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.27300	0.23400	14.28571	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.51300	0.59100	15.20468	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.25800	0.22100	14.34109	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.54800	0.62800	14.59854	0.00000	0.0000	176
22/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.62200	0.70600	13.50482	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.23200	0.19900	14.22414	0.00000	0.0000	13,860
22/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.58400	0.66700	14.21233	0.00000	0.0000	0
22/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.24400	0.21000	13.93443	0.00000	0.0000	366
22/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.46450	8.34830	1.37279	8.43080	8.3450	27,118
22/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.28800	1.18400	8.07453	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07400	0.08600	16.21622	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.24600	1.14300	8.26645	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08200	0.09500	15.85366	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.33200	1.22600	7.95796	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.69200	0.62700	9.39306	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.32800	0.37900	15.54878	0.00000	0.0000	132
22/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.74000	1.62800	6.43678	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
22/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.52300	0.47100	9.94264	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.55900	0.62300	11.44902	0.00000	0.0000	200
22/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.47000	0.42300	10.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.65600	0.72500	10.51829	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.43900	0.39400	10.25057	0.00000	0.0000	0
22/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.72500	0.79600	9.79310	0.00000	0.0000	132
22/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.56150	8.44530	1.35724	0.00000	0.0000	6,456
22/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.46300	1.36300	6.83527	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10200	0.11800	15.68627	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.42300	1.32400	6.95713	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11200	0.12900	15.17857	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.50400	1.40300	6.71543	0.00000	0.0000	16,000
22/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09300	0.10800	16.12903	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12200	0.14000	14.75410	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.38300	1.28500	7.08604	0.00000	0.0000	37,000
22/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.04100	1.11800	7.39673	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.50200	0.46300	7.76892	0.00000	0.0000	360
22/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.96600	0.89500	7.34990	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.30500	0.35000	14.75410	0.00000	0.0000	360
22/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.65700	0.60600	7.76256	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.69600	0.76100	9.33908	0.00000	0.0000	4,000
22/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.11600	1.19500	7.07885	0.00000	0.0000	0
22/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.47700	0.44000	7.75681	0.00000	0.0000	5,500
22/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.82800	0.89800	8.45411	0.00000	0.0000	1,500
22/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.58900	0.54300	7.80985	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.65760	8.53980	1.36065	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.23900	1.15300	6.94108	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.28100	0.31300	11.38790	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.20700	1.12500	6.79370	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.29900	0.33500	12.04013	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.27100	1.18400	6.84500	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.26300	0.29400	11.78707	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.41100	0.45800	11.43552	0.00000	0.0000	540
22/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.06900	0.99800	6.64172	0.00000	0.0000	300
22/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.09700	1.16800	6.47220	0.00000	0.0000	0
22/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.65500	0.60800	7.17557	0.00000	0.0000	540
22/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.75650	8.63910	1.34072	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.24300	1.17400	5.55109	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.43700	0.48500	10.98398	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.21800	1.15100	5.50082	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.46200	0.51200	10.82251	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.26800	1.19800	5.52050	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.41200	0.45900	11.40777	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.14300	1.21300	6.12423	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.79900	0.75200	5.88235	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
22/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.17100	1.10700	5.46541	0.00000	0.0000	0
22/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.51500	0.56800	10.29126	0.00000	0.0000	180
22/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	9.03920	8.92330	1.28219	0.00000	0.0000	659
22/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.22600	1.17800	3.91517	0.00000	0.0000	0
22/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.16500	1.23300	5.83691	0.00000	0.0000	0
22/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.20800	1.16100	3.89073	0.00000	0.0000	0
22/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.19700	1.26600	5.76441	0.00000	0.0000	0
22/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.24400	1.19500	3.93891	0.00000	0.0000	0
22/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.13300	1.20000	5.91350	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.68730	9.57910	1.11693	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.08100	2.04000	1.97021	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.89400	0.96100	7.49441	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.06200	2.02200	1.93986	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.92500	0.99300	7.35135	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.10000	2.05800	2.00000	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.86300	0.92900	7.64774	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.60700	0.66300	9.22570	0.00000	0.0000	0
22/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.29400	2.24200	2.26678	0.00000	0.0000	200
22/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.57390	10.46570	1.02327	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.61900	2.57400	1.71821	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.24500	1.30800	5.06024	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.60100	2.55600	1.73010	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.27700	1.34000	4.93344	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.63800	2.59200	1.74375	0.00000	0.0000	0
22/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.21400	1.27600	5.10708	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.36000	8.24350	1.39354	8.26380	8.2638	736
22/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.86207	0.76341	11.44455	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05207	0.06991	34.26157	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.82077	0.72440	11.74141	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06077	0.08090	33.12490	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.90431	0.80352	11.14551	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.04431	0.06002	35.45475	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.26581	0.32386	21.83891	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.42581	0.36736	13.72678	0.00000	0.0000	80
22/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.46450	8.34830	1.37279	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.58066	0.52499	9.58737	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.46616	0.52669	12.98481	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.56091	0.50620	9.75379	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.49641	0.55790	12.38694	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.60124	0.54379	9.55525	0.00000	0.0000	0
22/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.43674	0.49549	13.45194	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19			Foreign Exchange Future	13.10300	12.91580	1.42868	12.96000	12.9500	10,452
22/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.68000	1.49700	10.89286	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.63200	1.44800	11.27451	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
22/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.72900	1.54500	10.64199	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.58300	1.40000	11.56033	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.25400	1.08800	13.23764	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.05100	0.07200	41.17647	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	2.12000	1.93400	8.77358	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	768
22/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.34300	1.17400	12.58377	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.04000	0.05800	45.00000	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.92100	0.77500	15.85233	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.11800	0.15900	34.74576	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.77700	1.59300	10.35453	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.21800	2.03200	8.38593	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.43900	1.26200	12.30021	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	2.02200	1.83600	9.19881	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.16700	1.00500	13.88175	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.06400	0.08900	39.06250	0.00000	0.0000	768
22/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.21000	1.04600	13.55372	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.05700	0.08000	40.35088	0.00000	0.0000	9,000
22/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.74200	0.62000	16.44205	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.18900	0.25400	34.39153	0.00000	0.0000	3,000
22/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.31500	0.40300	27.93651	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.56800	0.46900	17.42958	0.00000	0.0000	3,000
22/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.74800	0.88100	17.78075	0.00000	0.0000	0
22/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.30100	0.24700	17.94020	0.00000	0.0000	9,000
22/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.25420	13.06690	1.41314	0.00000	0.0000	2,985
22/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.55600	1.39900	10.08997	0.00000	0.0000	0
22/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.15200	0.18200	19.73684	0.00000	0.0000	0
22/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.51400	1.36200	10.03963	0.00000	0.0000	0
22/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.16000	0.19500	21.87500	0.00000	0.0000	0
22/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.59900	1.43600	10.19387	0.00000	0.0000	0
22/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.14500	0.16900	16.55172	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.39250	13.20550	1.39630	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.94700	0.86300	8.87012	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.00500	1.10800	10.24876	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.92800	0.84600	8.83621	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.03600	1.14100	10.13514	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.96500	0.88000	8.80829	0.00000	0.0000	0
22/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.97300	1.07500	10.48304	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
22/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10760	0.10560	1.85874	0.10600	0.1060	4,421
22/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01771	0.01577	10.95426	0.00000	0.0000	0
22/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00011	0.00017	54.54545	0.00000	0.0000	0
22/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00896	0.00743	17.07589	0.00000	0.0000	0
22/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00136	0.00183	34.55882	0.00000	0.0000	0
22/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02763	0.02564	7.20232	0.00000	0.0000	0
22/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00004	33.33333	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10910	0.10720	1.74152	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00748	0.00656	12.29947	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00638	0.00736	15.36050	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00437	0.00381	12.81465	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01327	0.01461	10.09797	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01308	0.01165	10.93272	0.00000	0.0000	0
22/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00198	0.00245	23.73737	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19			Foreign Exchange Future	10.91410	10.76600	1.35696	10.83000	10.7870	22,304
22/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.89000	0.76500	14.04494	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07600	0.09900	30.26316	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.84900	0.72600	14.48763	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08500	0.11000	29.41176	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.93300	0.80500	13.71919	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.06900	0.08900	28.98551	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.87500	1.72900	7.78667	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.76800	0.65200	15.10417	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.10400	0.13600	30.76923	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.15300	1.01700	11.79532	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03900	0.05100	30.76923	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.92400	1.77700	7.64033	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	1.06300	0.93000	12.51176	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04900	0.06400	30.61224	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.52700	0.43700	17.07780	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.21300	0.27100	27.23005	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.44300	0.36300	18.05869	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.27900	0.34700	24.37276	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.72900	0.61800	15.22634	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.11500	0.15200	32.17391	0.00000	0.0000	10,200
22/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.29400	0.24100	18.02721	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.48000	0.57500	19.79167	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.18800	0.15400	18.08511	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.77400	0.88800	14.72868	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.36900	0.30500	17.34417	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.35500	0.43900	23.66197	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.14500	0.11800	18.62069	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	0.98100	1.10200	12.33435	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
22/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.34900	0.28700	17.76504	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.38500	0.47100	22.33766	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.38900	1.24700	10.22318	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.23500	0.19100	18.72340	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.62100	0.72500	16.74718	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.41700	0.34200	17.98561	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.30300	0.37600	24.09241	0.00000	0.0000	3,400
22/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.41600	0.50500	21.39423	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.33000	0.27100	17.87879	0.00000	0.0000	3,400
22/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.85500	0.97200	13.68421	0.00000	0.0000	0
22/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.16900	0.13800	18.34320	0.00000	0.0000	10,200
22/12/2011	€ / R 2012/06/18			Foreign Exchange Future	11.06230	10.91340	1.34601	0.00000	0.0000	14,011
22/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.91900	0.82000	10.77258	0.00000	0.0000	0
22/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.25700	0.30700	19.45525	0.00000	0.0000	0
22/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.88700	0.79200	10.71026	0.00000	0.0000	0
22/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.27500	0.32900	19.63636	0.00000	0.0000	0
22/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.95300	0.84900	10.91291	0.00000	0.0000	0
22/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.24100	0.28600	18.67220	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.20180	11.05350	1.32389	0.00000	0.0000	200
22/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.94200	0.84900	9.87261	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46600	0.52100	11.80258	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.91300	0.82100	10.07667	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.48700	0.54300	11.49897	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.97200	0.87600	9.87654	0.00000	0.0000	0
22/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.44600	0.49800	11.65919	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.66220	11.51470	1.26477	0.00000	0.0000	500
22/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.36300	1.31400	3.59501	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.19400	1.29200	8.20771	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.34600	1.29600	3.71471	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.22700	1.32400	7.90546	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.38100	1.33300	3.47574	0.00000	0.0000	0
22/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.16200	1.26100	8.51979	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.33490	8.26850	0.79665	0.00000	0.0000	41,435
22/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.11300	1.04900	5.75022	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02800	0.03100	10.71429	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06700	1.00300	5.99813	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16000	1.09600	5.51724	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97500	0.91200	6.46154	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39900	1.33300	4.71766	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.68200	0.62400	8.50440	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
22/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09700	0.10600	9.27835	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93000	0.86800	6.66667	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04500	0.05000	11.11111	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.35100	1.28500	4.88527	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.13800	2.07100	3.13377	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.57000	0.51700	9.29825	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13500	0.14900	10.37037	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.37180	8.30590	0.78717	0.00000	0.0000	6,933
22/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.88700	0.83200	6.20068	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16500	0.17600	6.66667	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.85100	0.79700	6.34548	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17900	0.19100	6.70391	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92400	0.86800	6.06061	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.15200	0.16200	6.57895	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.40820	8.34370	0.76711	0.00000	0.0000	2,098
22/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.66100	0.61600	6.80787	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.48900	0.50900	4.08998	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63700	0.59300	6.90738	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.51500	0.53600	4.07767	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68500	0.63900	6.71533	0.00000	0.0000	0
22/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.46300	0.48200	4.10367	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.41110	9.35710	0.57379	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.48000	2.43100	1.97581	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36900	0.37400	1.35501	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.43900	2.39000	2.00902	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37800	0.38300	1.32275	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.52000	2.47100	1.94444	0.00000	0.0000	0
22/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35900	0.36400	1.39276	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.10450	8.03530	0.85385	0.00000	0.0000	10
22/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.60100	0.54400	9.48419	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04700	0.05900	25.53191	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.55900	0.50400	9.83900	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.05500	0.06900	25.45455	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.64300	0.58400	9.17574	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03900	0.04900	25.64103	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.19370	8.12470	0.84211	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.38100	0.34700	8.92388	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33700	0.37200	10.38576	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.35900	0.32700	8.91365	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36500	0.40200	10.13699	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.40400	0.36700	9.15842	0.00000	0.0000	0
22/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31000	0.34200	10.32258	0.00000	0.0000	0
22/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.43510	0.38460	11.60653	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
22/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.07130	0.09480	32.95933	0.00000	0.0000	100,000
22/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.16650	0.14420	13.39339	0.00000	0.0000	12,500
22/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12890	0.11410	11.48177	0.00000	0.0000	12,500
22/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.02960	0.04370	47.63514	0.00000	0.0000	19,481
22/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05470	0.07210	31.80987	0.00000	0.0000	12,987
22/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.96120	8.80940	1.69397	0.00000	0.0000	253
22/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.52100	0.42600	18.23417	0.00000	0.0000	0
22/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.16000	0.21700	35.62500	0.00000	0.0000	0
22/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.49200	0.40000	18.69919	0.00000	0.0000	0
22/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.18100	0.24100	33.14917	0.00000	0.0000	0
22/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.55200	0.45300	17.93478	0.00000	0.0000	0
22/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14100	0.19400	37.58865	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	9.09630	8.94430	1.67101	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.55800	0.50000	10.39427	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.56200	0.65600	16.72598	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.53900	0.48300	10.38961	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.59300	0.68900	16.18887	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.57700	0.51700	10.39861	0.00000	0.0000	0
22/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.53100	0.62300	17.32580	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.38160	6.34070	0.64091	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23000	0.20800	9.56522	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.13200	0.15100	14.39394	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22500	0.20300	9.77778	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.13700	0.15600	13.86861	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23600	0.21300	9.74576	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.12800	0.14600	14.06250	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.42490	6.38430	0.63192	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.37200	0.34800	6.45161	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.24700	0.26400	6.88259	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.34700	0.32400	6.62824	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.27200	0.29000	6.61765	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.39900	0.37300	6.51629	0.00000	0.0000	0
22/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.22400	0.23900	6.69643	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
22/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.31730	1.29850	1.42716	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12910	0.11390	11.77382	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01180	0.01540	30.50847	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.09250	0.07990	13.62162	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02520	0.03140	24.60317	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
22/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.17190	0.15480	9.94764	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00460	0.00630	36.95652	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.33230	1.31300	1.44862	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.19710	0.18050	8.42212	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01480	0.01750	18.24324	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.15880	0.14400	9.31990	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02650	0.03100	16.98113	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.23960	0.22190	7.38731	0.00000	0.0000	0
22/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00730	0.00890	21.91781	0.00000	0.0000	0

Future Open Interest

632,737

Option Open Interest

245,776

Total

878,513