



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/12/2011

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
23/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.24350	8.27890	0.42943	8.29740	8.2500	234,555
23/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.22500	1.25800	2.69388	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.17800	1.21000	2.71647	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.27300	1.30600	2.59230	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.25900	1.29200	2.62113	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	1,000
23/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.11700	1.14900	2.86482	0.00000	0.0000	30,100
23/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.02500	1.05600	3.02439	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.45200	1.48600	2.34160	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.07100	1.10200	2.89449	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.50100	1.53500	2.26516	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.76300	0.79100	3.66972	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.07000	0.06200	11.42857	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.48900	0.50800	3.88548	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.19600	0.17900	8.67347	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.88900	0.91800	3.26209	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04600	0.03900	15.21739	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.32800	0.34000	3.65854	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.38500	0.36100	6.23377	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.55000	1.58400	2.19355	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	10,000
23/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.31000	0.32100	3.54839	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.41700	0.39200	5.99520	0.00000	0.0000	250
23/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.40400	1.43800	2.42165	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.46200	0.48000	3.89610	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
23/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.21900	0.20100	8.21918	0.00000	0.0000	7,051
23/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.16400	1.19700	2.83505	0.00000	0.0000	10,000
23/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.59900	1.63400	2.18887	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.84500	0.87300	3.31361	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.36700	0.38100	3.81471	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.32400	0.30200	6.79012	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.54700	0.57000	4.20475	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.15400	0.14100	8.44156	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.21200	1.24400	2.64026	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.64800	1.68300	2.12379	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.58000	0.60400	4.13793	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.13700	0.12500	8.75912	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.43600	0.45300	3.89908	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.24300	0.22400	7.81893	0.00000	0.0000	4,620
23/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51700	0.53700	3.86847	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.17400	0.15800	9.19540	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.38900	0.40400	3.85604	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.29600	0.27500	7.09459	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.93400	0.96300	3.10493	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.97900	1.00900	3.06435	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.35500	1.38900	2.50923	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.65000	0.67500	3.84615	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.10700	0.09600	10.28037	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.41200	0.42800	3.88350	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.26900	0.24900	7.43494	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.80400	0.83200	3.48259	0.00000	0.0000	5,000
23/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.06100	0.05300	13.11475	0.00000	0.0000	2,420
23/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.84700	1.88200	1.89496	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.09600	2.13100	1.66985	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.72400	0.75100	3.72928	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.08100	0.07200	11.11111	0.00000	0.0000	13,860
23/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.34700	0.36000	3.74640	0.00000	0.0000	4,620
23/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.35400	0.33100	6.49718	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.04600	2.08100	1.71065	0.00000	0.0000	0
23/12/2011	\$ / 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
23/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.30700	1.34100	2.60138	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.61400	0.63900	4.07166	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.12100	0.11000	9.09091	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.29200	0.30300	3.76712	0.00000	0.0000	4,850
23/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.44900	0.42400	5.56793	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.79700	1.83200	1.94769	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.68700	0.71200	3.63901	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.09400	0.08300	11.70213	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.69800	1.73300	2.06125	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.74800	1.78200	1.94508	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	2,420
23/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.89700	1.93200	1.84502	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.14500	2.18100	1.67832	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.27600	0.28600	3.62319	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.48300	0.45700	5.38302	0.00000	0.0000	250
23/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.26100	0.27000	3.44828	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.51800	0.49100	5.21236	0.00000	0.0000	190
23/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.18900	0.19400	2.64550	0.00000	0.0000	4,853
23/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.74600	0.71500	4.15550	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.91000	0.87800	3.51648	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.15300	0.15700	2.61438	0.00000	0.0000	100
23/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.23400	0.24100	2.99145	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.59100	0.56200	4.90694	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.22100	0.22800	3.16742	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.62800	0.59900	4.61783	0.00000	0.0000	176
23/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.70600	0.67500	4.39093	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.19900	0.20400	2.51256	0.00000	0.0000	13,860
23/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.66700	0.63700	4.49775	0.00000	0.0000	0
23/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.21000	0.21600	2.85714	0.00000	0.0000	366
23/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.34830	8.38380	0.42524	0.00000	0.0000	27,118
23/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.18400	1.21300	2.44932	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.14300	1.17100	2.44969	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.22600	1.25500	2.36542	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.62700	0.64400	2.71132	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.37900	0.36000	5.01319	0.00000	0.0000	132
23/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.62800	1.65900	1.90418	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
23/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.47100	0.48300	2.54777	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.62300	0.59900	3.85233	0.00000	0.0000	200
23/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.42300	0.43400	2.60047	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.72500	0.70000	3.44828	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.39400	0.40400	2.53807	0.00000	0.0000	0
23/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.79600	0.77000	3.26633	0.00000	0.0000	132
23/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.44530	8.48030	0.41443	0.00000	0.0000	6,456
23/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.36300	1.39100	2.05429	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11800	0.11100	5.93220	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.32400	1.35100	2.03927	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12900	0.12100	6.20155	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.40300	1.43100	1.99572	0.00000	0.0000	16,000
23/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10800	0.10100	6.48148	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.14000	0.13200	5.71429	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.28500	1.31200	2.10117	0.00000	0.0000	37,000
23/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.11800	1.09300	2.23614	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.46300	0.47300	2.15983	0.00000	0.0000	360
23/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.89500	0.91400	2.12291	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.35000	0.33400	4.57143	0.00000	0.0000	360
23/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.60600	0.61900	2.14521	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.76100	0.73900	2.89093	0.00000	0.0000	4,000
23/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.19500	1.16900	2.17573	0.00000	0.0000	0
23/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.44000	0.44900	2.04545	0.00000	0.0000	5,500
23/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.89800	0.87500	2.56125	0.00000	0.0000	1,500
23/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.54300	0.55500	2.20994	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.53980	8.57550	0.41804	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.15300	1.17600	1.99480	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.31300	0.30100	3.83387	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.12500	1.14600	1.86667	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33500	0.32100	4.17910	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.18400	1.20800	2.02703	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29400	0.28300	3.74150	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45800	0.44200	3.49345	0.00000	0.0000	540
23/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.99800	1.01700	1.90381	0.00000	0.0000	300
23/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.16800	1.14400	2.05479	0.00000	0.0000	0
23/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.60800	0.61900	1.80921	0.00000	0.0000	540
23/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.63910	8.67480	0.41324	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.17400	1.19300	1.61840	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.48500	0.46800	3.50515	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.15100	1.16900	1.56386	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.51200	0.49400	3.51563	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.19800	1.21700	1.58598	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.45900	0.44200	3.70370	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.21300	1.18900	1.97857	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.75200	0.76400	1.59574	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
23/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.10700	1.12400	1.53568	0.00000	0.0000	0
23/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.56800	0.54900	3.34507	0.00000	0.0000	180
23/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	8.92330	8.95820	0.39111	0.00000	0.0000	659
23/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.17800	1.19200	1.18846	0.00000	0.0000	0
23/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.23300	1.21200	1.70316	0.00000	0.0000	0
23/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.16100	1.17500	1.20586	0.00000	0.0000	0
23/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.26600	1.24500	1.65877	0.00000	0.0000	0
23/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.19500	1.20900	1.17155	0.00000	0.0000	0
23/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.20000	1.17900	1.75000	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.57910	9.61530	0.37791	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.04000	2.06000	0.98039	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.96100	0.94500	1.66493	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.02200	2.04100	0.93966	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.99300	0.97600	1.71198	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.05800	2.07800	0.97182	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.92900	0.91300	1.72228	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.66300	0.65000	1.96078	0.00000	0.0000	0
23/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.24200	2.26500	1.02587	0.00000	0.0000	200
23/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.46570	10.50190	0.34589	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.57400	2.59200	0.69930	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.30800	1.29000	1.37615	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.55600	2.57400	0.70423	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.34000	1.32200	1.34328	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.59200	2.61100	0.73302	0.00000	0.0000	0
23/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.27600	1.25900	1.33229	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.24350	8.27890	0.42943	0.00000	0.0000	736
23/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.76341	0.79073	3.57868	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.06991	0.06183	11.55772	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.72440	0.75097	3.66786	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.08090	0.07207	10.91471	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.80352	0.83157	3.49089	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.06002	0.05267	12.24592	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.32386	0.30260	6.56456	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.36736	0.38150	3.84909	0.00000	0.0000	80
23/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.34830	8.38380	0.42524	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.52499	0.53821	2.51814	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.52669	0.50441	4.23019	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.50620	0.51966	2.65903	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.55790	0.53586	3.95053	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.54379	0.55755	2.53039	0.00000	0.0000	0
23/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.49549	0.47375	4.38758	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.91580	12.96420	0.37473	13.00200	12.9790	10,451
23/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.49700	1.54300	3.07281	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03100	0.02900	6.45161	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.44800	1.49500	3.24586	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
23/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.54500	1.59200	3.04207	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.40000	1.44700	3.35714	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.08800	1.12900	3.76838	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07200	0.06500	9.72222	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.93400	1.98200	2.48190	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	768
23/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.17400	1.21600	3.57751	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.77500	0.80400	3.74194	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.15900	0.14000	11.94969	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.59300	1.64000	2.95041	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.03200	2.08000	2.36220	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.26200	1.30600	3.48653	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.83600	1.88400	2.61438	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.00500	1.04300	3.78109	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08900	0.07900	11.23596	0.00000	0.0000	768
23/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.04600	1.08600	3.82409	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	9,000
23/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.62000	0.64400	3.87097	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.25400	0.23000	9.44882	0.00000	0.0000	3,000
23/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.40300	0.37300	7.44417	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.46900	0.48700	3.83795	0.00000	0.0000	3,000
23/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.88100	0.84100	4.54030	0.00000	0.0000	0
23/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.24700	0.25500	3.23887	0.00000	0.0000	9,000
23/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.06690	13.11590	0.37499	0.00000	0.0000	2,985
23/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.39900	1.43300	2.43031	0.00000	0.0000	0
23/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.18200	0.16700	8.24176	0.00000	0.0000	0
23/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.36200	1.39600	2.49633	0.00000	0.0000	0
23/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.19500	0.18000	7.69231	0.00000	0.0000	0
23/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.43600	1.47100	2.43733	0.00000	0.0000	0
23/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16900	0.15500	8.28402	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.20550	13.25420	0.36879	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.86300	0.88000	1.96987	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.10800	1.07600	2.88809	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.84600	0.86200	1.89125	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.14100	1.10800	2.89220	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.88000	0.89800	2.04545	0.00000	0.0000	0
23/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.07500	1.04400	2.88372	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
23/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10560	0.10630	0.66288	0.00000	0.0000	4,421
23/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01577	0.01641	4.05834	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00017	0.00011	35.29412	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00743	0.00781	5.11440	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00183	0.00151	17.48634	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02564	0.02633	2.69111	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10720	0.10790	0.65299	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00656	0.00684	4.26829	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00736	0.00694	5.70652	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00381	0.00396	3.93701	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01461	0.01406	3.76454	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01165	0.01212	4.03433	0.00000	0.0000	0
23/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00245	0.00222	9.38776	0.00000	0.0000	0
23/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	10.76600	10.82950	0.58982	10.86720	10.8565	22,301
23/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.76500	0.81500	6.53595	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09900	0.08600	13.13131	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.72600	0.77400	6.61157	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11000	0.09500	13.63636	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.80500	0.85600	6.33540	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.72900	1.79000	3.52805	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.65200	0.69600	6.74847	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13600	0.11700	13.97059	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.01700	1.07300	5.50639	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05100	0.04400	13.72549	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.77700	1.84000	3.54530	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.93000	0.98400	5.80645	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.43700	0.46800	7.09382	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27100	0.23900	11.80812	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.36300	0.38900	7.16253	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.34700	0.31000	10.66282	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.61800	0.65800	6.47249	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15200	0.12900	15.13158	0.00000	0.0000	10,200
23/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.24100	0.25500	5.80913	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.57500	0.52600	8.52174	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.15400	0.16000	3.89610	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.88800	0.83100	6.41892	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.30500	0.32300	5.90164	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.43900	0.39400	10.25057	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.11800	0.12200	3.38983	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.10200	1.04300	5.35390	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
23/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.28700	0.30500	6.27178	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.47100	0.42600	9.55414	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.24700	1.30600	4.73136	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.03100	0.02700	12.90323	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.19100	0.20100	5.23560	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.72500	0.67200	7.31034	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.34200	0.36600	7.01754	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.37600	0.33700	10.37234	0.00000	0.0000	3,400
23/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.50500	0.45800	9.30693	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.27100	0.28700	5.90406	0.00000	0.0000	3,400
23/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.97200	0.91500	5.86420	0.00000	0.0000	0
23/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.13800	0.14400	4.34783	0.00000	0.0000	10,200
23/12/2011	€ / R 2012/06/18			Foreign Exchange Future	10.91340	10.97830	0.59468	0.00000	0.0000	14,011
23/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.82000	0.85800	4.63415	0.00000	0.0000	0
23/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.30700	0.28000	8.79479	0.00000	0.0000	0
23/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.79200	0.82900	4.67172	0.00000	0.0000	0
23/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.32900	0.30100	8.51064	0.00000	0.0000	0
23/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.84900	0.89100	4.94700	0.00000	0.0000	0
23/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.28600	0.26300	8.04196	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.05350	11.11830	0.58624	0.00000	0.0000	200
23/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.84900	0.88700	4.47585	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52100	0.49400	5.18234	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.82100	0.85900	4.62850	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.54300	0.51600	4.97238	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.87600	0.91600	4.56621	0.00000	0.0000	0
23/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.49800	0.47300	5.02008	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.51470	11.58750	0.63224	0.00000	0.0000	500
23/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.31400	1.34900	2.66362	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.29200	1.25500	2.86378	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.29600	1.33300	2.85494	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.32400	1.28900	2.64350	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.33300	1.36700	2.55064	0.00000	0.0000	0
23/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.26100	1.22300	3.01348	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.26850	8.33060	0.75104	0.00000	0.0000	41,435
23/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.04900	1.10700	5.52908	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.00300	1.06000	5.68295	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.09600	1.15400	5.29197	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91200	0.96800	6.14035	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.33300	1.39300	4.50113	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62400	0.67200	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
23/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10600	0.09100	14.15094	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86800	0.92300	6.33641	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.28500	1.34500	4.66926	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.07100	2.13300	2.99372	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51700	0.56000	8.31721	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.14900	0.12900	13.42282	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.30590	8.36720	0.73803	0.00000	0.0000	6,933
23/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.83200	0.87800	5.52885	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.17600	0.16100	8.52273	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.79700	0.84200	5.64617	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.19100	0.17500	8.37696	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.86800	0.91500	5.41475	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.16200	0.14800	8.64198	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.34370	8.40400	0.72270	0.00000	0.0000	2,098
23/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.61600	0.64700	5.03247	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.50900	0.47900	5.89391	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.59300	0.62300	5.05902	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.53600	0.50500	5.78358	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.63900	0.67100	5.00782	0.00000	0.0000	0
23/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.48200	0.45300	6.01660	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.35710	9.42610	0.73741	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.43100	2.49200	2.50926	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37400	0.36600	2.13904	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.39000	2.45200	2.59414	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38300	0.37600	1.82768	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.47100	2.53300	2.50911	0.00000	0.0000	0
23/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36400	0.35700	1.92308	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.03530	8.10080	0.81515	0.00000	0.0000	10
23/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.54400	0.59200	8.82353	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.05900	0.04100	30.50847	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.50400	0.55100	9.32540	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.06900	0.05000	27.53623	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.58400	0.63500	8.73288	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.04900	0.03400	30.61224	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.12470	8.19090	0.81480	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.34700	0.37600	8.35735	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.37200	0.33500	9.94624	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.32700	0.35500	8.56269	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.40200	0.36400	9.45274	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.36700	0.39900	8.71935	0.00000	0.0000	0
23/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.34200	0.30800	9.94152	0.00000	0.0000	0
23/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.38460	0.39960	3.90016	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
23/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09480	0.08680	8.43882	0.00000	0.0000	100,000
23/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.14420	0.15360	6.51872	0.00000	0.0000	12,500
23/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11410	0.12010	5.25855	0.00000	0.0000	12,500
23/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.04370	0.03770	13.72998	0.00000	0.0000	19,481
23/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.07210	0.06530	9.43135	0.00000	0.0000	12,987
23/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.80940	8.86350	0.61412	0.00000	0.0000	253
23/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.42600	0.45200	6.10329	0.00000	0.0000	0
23/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21700	0.18900	12.90323	0.00000	0.0000	0
23/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.40000	0.42400	6.00000	0.00000	0.0000	0
23/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24100	0.21100	12.44813	0.00000	0.0000	0
23/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.45300	0.48000	5.96026	0.00000	0.0000	0
23/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19400	0.16700	13.91753	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	8.94430	8.99890	0.61044	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.50000	0.51800	3.60000	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.65600	0.61900	5.64024	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.48300	0.50100	3.72671	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.68900	0.65200	5.37010	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.51700	0.53700	3.86847	0.00000	0.0000	0
23/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.62300	0.58800	5.61798	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.34070	6.38780	0.74282	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.20800	0.23400	12.50000	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.15100	0.13000	13.90728	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.20300	0.22800	12.31527	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.15600	0.13400	14.10256	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.21300	0.24000	12.67606	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.14600	0.12600	13.69863	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.38430	6.43150	0.73931	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.34800	0.37200	6.89655	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.26400	0.24100	8.71212	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32400	0.34700	7.09877	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.29000	0.26600	8.27586	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.37300	0.39800	6.70241	0.00000	0.0000	0
23/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.23900	0.21700	9.20502	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.29850	1.30430	0.44667	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11390	0.11830	3.86304	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01540	0.01400	9.09091	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07990	0.08340	4.38048	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03140	0.02910	7.32484	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
23/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15480	0.15980	3.22997	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00630	0.00550	12.69841	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.31300	1.31870	0.43412	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18050	0.18480	2.38227	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01750	0.01610	8.00000	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14400	0.14780	2.63889	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03100	0.02910	6.12903	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22190	0.22670	2.16314	0.00000	0.0000	0
23/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00890	0.00800	10.11236	0.00000	0.0000	0

Future Open Interest

632,590

Option Open Interest

245,776

Total

878,366