



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 30/12/2011

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
30/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.28610	8.19600	1.08736	8.28600	8.1950	234,298
30/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.26400	1.17600	6.96203	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.21600	1.12800	7.23684	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.31200	1.22400	6.70732	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.29900	1.21100	6.77444	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	1,000
30/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.15500	1.06800	7.53247	0.00000	0.0000	30,100
30/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.06100	0.97400	8.19981	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02500	0.02800	12.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.49300	1.40400	5.96115	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.10800	1.02100	7.85199	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.54200	1.45300	5.77173	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.79400	0.71500	9.94962	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05800	0.06900	18.96552	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.50500	0.44600	11.68317	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.16900	0.20000	18.34320	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.92300	0.83800	9.20910	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.33300	0.29100	12.61261	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.34700	0.39500	13.83285	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.59100	1.50200	5.59397	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	10,000
30/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.31400	0.27400	12.73885	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.37800	0.42800	13.22751	0.00000	0.0000	250
30/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.44400	1.35600	6.09418	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.47700	0.42000	11.94969	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
30/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.19100	0.22400	17.27749	0.00000	0.0000	7,051
30/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.20300	1.11500	7.31505	0.00000	0.0000	10,000
30/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.64100	1.55100	5.48446	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.87800	0.79600	9.33941	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04200	0.05000	19.04762	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.37600	0.32900	12.50000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.29000	0.33300	14.82759	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.56900	0.50300	11.59930	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.13300	0.15700	18.04511	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.25100	1.16300	7.03437	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.69000	1.60100	5.26627	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.60300	0.53400	11.44279	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.11700	0.13800	17.94872	0.00000	0.0000	250
30/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.44900	0.39500	12.02673	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.21300	0.24900	16.90141	0.00000	0.0000	4,620
30/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.53500	0.47400	11.40187	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.14900	0.17800	19.46309	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.39900	0.34900	12.53133	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.26300	0.30300	15.20913	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.96900	0.88300	8.87513	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.01500	0.92800	8.57143	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.39600	1.30700	6.37536	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.67600	0.60200	10.94675	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.09000	0.10600	17.77778	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.42400	0.37200	12.26415	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.23800	0.27600	15.96639	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.83500	0.75500	9.58084	0.00000	0.0000	5,000
30/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	2,420
30/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.88900	1.79900	4.76443	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.13800	2.04800	4.20954	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.75400	0.67600	10.34483	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.06800	0.08000	17.64706	0.00000	0.0000	13,860
30/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.35400	0.30900	12.71186	0.00000	0.0000	4,620
30/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.31800	0.36300	14.15094	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08800	1.99800	4.31034	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	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
30/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34700	1.25900	6.53304	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63900	0.56700	11.26761	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10300	0.12100	17.47573	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.29600	0.25800	12.83784	0.00000	0.0000	4,850
30/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.41000	0.46200	12.68293	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.83900	1.74900	4.89396	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.71400	0.63900	10.50420	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07800	0.09300	19.23077	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.74000	1.65000	5.17241	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.78900	1.70000	4.97485	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,420
30/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.93900	1.84900	4.64157	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.18800	2.09800	4.11335	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.27900	0.24200	13.26165	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.44300	0.49600	11.96388	0.00000	0.0000	250
30/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.26300	0.22800	13.30798	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.47700	0.53200	11.53040	0.00000	0.0000	190
30/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.18600	0.16100	13.44086	0.00000	0.0000	4,853
30/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.70000	0.76500	9.28571	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.86400	0.93300	7.98611	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.15000	0.12900	14.00000	0.00000	0.0000	100
30/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.23400	0.20300	13.24786	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.54800	0.60700	10.76642	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.22100	0.19100	13.57466	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.58500	0.64500	10.25641	0.00000	0.0000	176
30/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.66100	0.72400	9.53101	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.19700	0.17000	13.70558	0.00000	0.0000	13,860
30/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.62300	0.68400	9.79133	0.00000	0.0000	0
30/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.20900	0.18000	13.87560	0.00000	0.0000	366
30/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.39240	8.30190	1.07836	8.34050	8.3122	27,118
30/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.21800	1.13600	6.73235	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07600	0.08400	10.52632	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.17600	1.09500	6.88776	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08400	0.09300	10.71429	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.26100	1.17800	6.58208	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06900	0.07600	10.14493	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.64300	0.59200	7.93157	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.35100	0.39000	11.11111	0.00000	0.0000	132
30/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.66700	1.57900	5.27894	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
30/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.48100	0.44100	8.31601	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.58900	0.63900	8.48896	0.00000	0.0000	200
30/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.43200	0.39500	8.56481	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.69000	0.74300	7.68116	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.40200	0.36700	8.70647	0.00000	0.0000	0
30/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.76000	0.81500	7.23684	0.00000	0.0000	132
30/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.49060	8.40000	1.06706	0.00000	0.0000	6,456
30/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.39900	1.32000	5.64689	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10800	0.12000	11.11111	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.35900	1.28100	5.73951	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11800	0.13100	11.01695	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.44000	1.36000	5.55556	0.00000	0.0000	16,000
30/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09900	0.11000	11.11111	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12900	0.14300	10.85271	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.32000	1.24300	5.83333	0.00000	0.0000	37,000
30/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.08400	1.14000	5.16605	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.47500	0.44000	7.36842	0.00000	0.0000	360
30/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.92000	0.86000	6.52174	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.32900	0.36000	9.42249	0.00000	0.0000	360
30/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.62300	0.57800	7.22311	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.73200	0.77800	6.28415	0.00000	0.0000	4,000
30/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.16000	1.21800	5.00000	0.00000	0.0000	0
30/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.45100	0.41800	7.31707	0.00000	0.0000	5,500
30/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.86700	0.91700	5.76701	0.00000	0.0000	1,500
30/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.55800	0.51700	7.34767	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.58650	8.49590	1.05514	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18600	1.11800	5.73356	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.30000	0.32200	7.33333	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.15500	1.09100	5.54113	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.31900	0.34500	8.15047	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.21700	1.14600	5.83402	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.28100	0.30000	6.76157	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.43800	0.47100	7.53425	0.00000	0.0000	540
30/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.02400	0.96700	5.56641	0.00000	0.0000	300
30/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.13700	1.18800	4.48549	0.00000	0.0000	0
30/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.62300	0.58400	6.26003	0.00000	0.0000	540
30/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.66790	8.57770	1.04062	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.18800	1.13100	4.79798	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.47000	0.50300	7.02128	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.16400	1.10800	4.81100	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.49600	0.53000	6.85484	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.21300	1.15500	4.78153	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.44500	0.47700	7.19101	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.19100	1.24100	4.19815	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.75900	0.71900	5.27009	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
30/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.11900	1.06500	4.82574	0.00000	0.0000	0
30/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.55100	0.58700	6.53358	0.00000	0.0000	180
30/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	8.88470	8.79490	1.01073	0.00000	0.0000	659
30/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.15000	1.10600	3.82609	0.00000	0.0000	0
30/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.24300	1.28900	3.70072	0.00000	0.0000	0
30/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.13300	1.09000	3.79523	0.00000	0.0000	0
30/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.27600	1.32300	3.68339	0.00000	0.0000	0
30/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.16700	1.12300	3.77035	0.00000	0.0000	0
30/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.21000	1.25600	3.80165	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.38990	9.30180	0.93824	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.89400	1.84200	2.74551	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.00400	1.04000	3.58566	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.87400	1.82400	2.66809	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.03400	1.07200	3.67505	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.91300	1.86100	2.71824	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.97300	1.00900	3.69990	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.70800	0.74100	4.66102	0.00000	0.0000	0
30/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.09800	2.04300	2.62154	0.00000	0.0000	200
30/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.51670	10.42860	0.83772	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.60800	2.55800	1.91718	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.29100	1.32900	2.94345	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.59000	2.54000	1.93050	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.32300	1.36100	2.87226	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.62700	2.57600	1.94138	0.00000	0.0000	0
30/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.26000	1.29700	2.93651	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.28610	8.19600	1.08736	0.00000	0.0000	801
30/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.79404	0.71485	9.97305	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05794	0.06885	18.82982	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.75361	0.67614	10.27985	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06751	0.08014	18.70834	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.83549	0.75472	9.66738	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.04939	0.05872	18.89046	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.28974	0.33253	14.76841	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.37584	0.32853	12.58780	0.00000	0.0000	80
30/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.39240	8.30190	1.07836	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.53684	0.49270	8.22219	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.49444	0.54080	9.37626	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.51815	0.47457	8.41069	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.52575	0.57267	8.92439	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.55636	0.51160	8.04515	0.00000	0.0000	0
30/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.46396	0.50970	9.85861	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.76680	12.63350	1.04411	12.70600	12.7000	10,690
30/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.35100	1.22400	9.40044	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.30300	1.17900	9.51650	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
30/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03600	0.04600	27.77778	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.39900	1.27000	9.22087	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.25800	1.13500	9.77742	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04100	0.05200	26.82927	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.95200	0.84000	11.76471	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.08500	0.10700	25.88235	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.78600	1.65500	7.33483	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	768
30/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.03700	0.92100	11.18611	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.07000	0.08800	25.71429	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.65500	0.56800	13.28244	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.18800	0.23500	25.00000	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.44700	1.31700	8.98411	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.03000	0.03400	13.33333	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.88400	1.75300	6.95329	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.12300	1.00500	10.50757	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.05600	0.07200	28.57143	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.68900	1.55800	7.75607	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.87000	0.76300	12.29885	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.10300	0.13000	26.21359	0.00000	0.0000	768
30/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.91100	0.80100	12.07464	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.09400	0.11800	25.53191	0.00000	0.0000	9,000
30/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.50900	0.43700	14.14538	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.29200	0.35400	21.23288	0.00000	0.0000	3,000
30/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.45300	0.53400	17.88079	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.37000	0.31700	14.32432	0.00000	0.0000	3,000
30/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.96000	1.06700	11.14583	0.00000	0.0000	0
30/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.17700	0.15000	15.25424	0.00000	0.0000	9,000
30/12/2011	£ / R 2012/06/18			Foreign Exchange Future	12.91810	12.78430	1.03576	0.00000	0.0000	2,980
30/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.27200	1.17000	8.01887	0.00000	0.0000	0
30/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.20400	0.23600	15.68627	0.00000	0.0000	0
30/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.23600	1.13600	8.09061	0.00000	0.0000	0
30/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21800	0.25200	15.59633	0.00000	0.0000	0
30/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.30800	1.20400	7.95107	0.00000	0.0000	0
30/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.19000	0.22000	15.78947	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.05840	12.92420	1.02769	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.77800	0.72300	7.06941	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.17000	1.24900	6.75214	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.76200	0.70700	7.21785	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.20400	1.28300	6.56146	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.79500	0.73800	7.16981	0.00000	0.0000	0
30/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.13700	1.21400	6.77221	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
30/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10670	0.10590	0.74977	0.00000	0.0000	4,421
30/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01680	0.01600	4.76190	0.00000	0.0000	0
30/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
30/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00805	0.00739	8.19876	0.00000	0.0000	0
30/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00135	0.00149	10.37037	0.00000	0.0000	0
30/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02673	0.02593	2.99289	0.00000	0.0000	0
30/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10830	0.10750	0.73869	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00691	0.00649	6.07815	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00661	0.00699	5.74887	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00398	0.00368	7.53769	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01368	0.01418	3.65497	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01233	0.01174	4.78508	0.00000	0.0000	0
30/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00203	0.00224	10.34483	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19			Foreign Exchange Future	10.70720	10.60230	0.97971	10.63500	10.6350	21,397
30/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.70400	0.62100	11.78977	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09700	0.11900	22.68041	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.66500	0.58600	11.87970	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.10800	0.13400	24.07407	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.74400	0.65700	11.69355	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.08700	0.10500	20.68966	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.66800	1.56500	6.17506	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.59400	0.52000	12.45791	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13700	0.16800	22.62774	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.95600	0.86200	9.83264	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04900	0.06000	22.44898	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.71700	1.61300	6.05708	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.86900	0.77800	10.47181	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06200	0.07600	22.58065	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.38500	0.32800	14.80519	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27800	0.32600	17.26619	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.31600	0.27100	14.24051	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.35900	0.41900	16.71309	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.56000	0.48900	12.67857	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15300	0.18700	22.22222	0.00000	0.0000	10,200
30/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.20300	0.17300	14.77833	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.59600	0.67100	12.58389	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.12600	0.10800	14.28571	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.91900	1.00600	9.46681	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.26100	0.22300	14.55939	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.45400	0.52100	14.75771	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.09600	0.08200	14.58333	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.13900	1.23000	7.98946	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
30/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.24500	0.20900	14.69388	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.48800	0.55700	14.13934	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.18500	1.08400	8.52321	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.15900	0.13600	14.46541	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.75200	0.83400	10.90426	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.29600	0.25400	14.18919	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.38900	0.45200	16.19537	0.00000	0.0000	3,400
30/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.52300	0.59400	13.57553	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.23000	0.19600	14.78261	0.00000	0.0000	3,400
30/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.00600	1.09400	8.74751	0.00000	0.0000	0
30/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.11300	0.09600	15.04425	0.00000	0.0000	10,200
30/12/2011	€ / R 2012/06/18			Foreign Exchange Future	10.86040	10.75440	0.97602	10.81800	10.8180	14,005
30/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.77400	0.71000	8.26873	0.00000	0.0000	0
30/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31400	0.35600	13.37580	0.00000	0.0000	0
30/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.74600	0.68400	8.31099	0.00000	0.0000	0
30/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.33600	0.38000	13.09524	0.00000	0.0000	0
30/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.80200	0.73600	8.22943	0.00000	0.0000	0
30/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29200	0.33200	13.69863	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.00780	10.90060	0.97385	0.00000	0.0000	200
30/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.81200	0.78500	3.32512	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.53000	0.61000	15.09434	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.78600	0.76000	3.30789	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55400	0.63500	14.62094	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.84000	0.77400	7.85714	0.00000	0.0000	0
30/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.50800	0.54900	8.07087	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.45820	11.33880	1.04205	0.00000	0.0000	500
30/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.28000	1.22200	4.53125	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.31500	1.37600	4.63878	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.26200	1.20500	4.51664	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.34700	1.40900	4.60282	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.29800	1.23900	4.54545	0.00000	0.0000	0
30/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.28300	1.34300	4.67654	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.28610	8.24870	0.45136	0.00000	0.0000	28,248
30/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.05900	1.02300	3.39943	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.01200	0.97600	3.55731	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.10700	1.07000	3.34237	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91900	0.88300	3.91730	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34700	1.31000	2.74684	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62300	0.58900	5.45746	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
30/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.08700	0.09000	3.44828	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.87300	0.83700	4.12371	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.29900	1.26200	2.84834	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08800	2.05100	1.77203	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51100	0.48000	6.06654	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.12500	0.13100	4.80000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32300	8.28560	0.44936	0.00000	0.0000	6,933
30/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.83500	0.79700	4.55090	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16200	0.16100	0.61728	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.79900	0.76200	4.63079	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17600	0.17600	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.87200	0.83300	4.47248	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.14900	0.14700	1.34228	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.35820	8.32160	0.43789	0.00000	0.0000	2,098
30/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.60700	0.57500	5.27183	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.48500	0.49000	1.03093	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.58400	0.55200	5.47945	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.51200	0.51700	0.97656	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.63100	0.59900	5.07132	0.00000	0.0000	0
30/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.45900	0.46400	1.08932	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.34860	9.34170	0.07381	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.42200	2.41500	0.28902	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37300	0.37300	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.38200	2.37500	0.29387	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38300	0.38300	0.00000	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.46300	2.45500	0.32481	0.00000	0.0000	0
30/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36400	0.36300	0.27473	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.08070	8.00870	0.89101	0.00000	0.0000	10
30/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.57100	0.50700	11.20841	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.53000	0.46700	11.88679	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.61400	0.54800	10.74919	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.17070	8.09860	0.88242	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.36100	0.32600	9.69529	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.34000	0.37700	10.88235	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.34100	0.30700	9.97067	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.37000	0.40800	10.27027	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.38400	0.34600	9.89583	0.00000	0.0000	0
30/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31300	0.34700	10.86262	0.00000	0.0000	0
30/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.39970	0.35760	10.53290	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
30/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08340	0.10230	22.66187	0.00000	0.0000	100,000
30/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.16710	0.14750	11.72950	0.00000	0.0000	12,500
30/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12740	0.11630	8.71272	0.00000	0.0000	12,500
30/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03030	0.04090	34.98350	0.00000	0.0000	19,481
30/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05990	0.07380	23.20534	0.00000	0.0000	12,987
30/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.80000	8.72900	0.80682	0.00000	0.0000	253
30/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.39700	0.35500	10.57935	0.00000	0.0000	0
30/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.19700	0.22600	14.72081	0.00000	0.0000	0
30/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.37100	0.33100	10.78167	0.00000	0.0000	0
30/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22100	0.25200	14.02715	0.00000	0.0000	0
30/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.42500	0.38100	10.35294	0.00000	0.0000	0
30/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.17500	0.20200	15.42857	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	8.93690	8.86420	0.81348	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.46200	0.45000	2.59740	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62500	0.68600	9.76000	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.44600	0.43400	2.69058	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.65900	0.72000	9.25645	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.48000	0.46700	2.70833	0.00000	0.0000	0
30/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.59300	0.65300	10.11804	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.34860	6.30570	0.67574	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.20700	0.18100	12.56039	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.14200	0.15900	11.97183	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.20200	0.17600	12.87129	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.14700	0.16400	11.56463	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.21200	0.18600	12.26415	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.13700	0.15400	12.40876	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.39320	6.34980	0.67885	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.34600	0.32100	7.22543	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.25300	0.27100	7.11462	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32200	0.29700	7.76398	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.27900	0.29700	6.45161	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.37200	0.34500	7.25806	0.00000	0.0000	0
30/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.22900	0.24500	6.98690	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
30/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.30940	1.30010	0.71025	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12170	0.11370	6.57354	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01230	0.01360	10.56911	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08570	0.07900	7.81797	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02630	0.02890	9.88593	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
30/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16410	0.15520	5.42352	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00470	0.00510	8.51064	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.32390	1.31410	0.74024	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18880	0.18020	4.55508	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01490	0.01610	8.05369	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.15120	0.14340	5.15873	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02730	0.02930	7.32601	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.23110	0.22200	3.93769	0.00000	0.0000	0
30/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00720	0.00790	9.72222	0.00000	0.0000	0

**Future Open Interest**

**618,535**

**Option Open Interest**

**246,026**

**Total**

**864,561**