



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/12/2011

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
28/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.27890	8.24930	0.35754	8.28860	8.2050	233,499
28/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.25800	1.22900	2.30525	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.21000	1.18100	2.39669	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.30600	1.27700	2.22052	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.29200	1.26300	2.24458	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	1,000
28/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.14900	1.12000	2.52393	0.00000	0.0000	30,100
28/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.05600	1.02700	2.74621	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.48600	1.45700	1.95155	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.10200	1.07300	2.63158	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.53500	1.50600	1.88925	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.79100	0.76200	3.66625	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.50800	0.48200	5.11811	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.17900	0.18300	2.23464	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91800	0.89000	3.05011	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.34000	0.31800	6.47059	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.36100	0.36900	2.21607	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.58400	1.55500	1.83081	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	10,000
28/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.32100	0.29900	6.85358	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.39200	0.40000	2.04082	0.00000	0.0000	250
28/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.43800	1.40800	2.08623	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.48000	0.45500	5.20833	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
28/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.20100	0.20600	2.48756	0.00000	0.0000	7,051
28/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.19700	1.16800	2.42272	0.00000	0.0000	10,000
28/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.63400	1.60400	1.83599	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.87300	0.84500	3.20733	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.38100	0.35800	6.03675	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.30200	0.30900	2.31788	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.57000	0.54200	4.91228	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.14100	0.14300	1.41844	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.24400	1.21500	2.33119	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.68300	1.65400	1.72311	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.60400	0.57600	4.63576	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.12500	0.12700	1.60000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.45300	0.42900	5.29801	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.22400	0.23000	2.67857	0.00000	0.0000	4,620
28/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.53700	0.51100	4.84171	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.15800	0.16200	2.53165	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.40400	0.38000	5.94059	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.27500	0.28100	2.18182	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.96300	0.93500	2.90758	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.00900	0.98100	2.77502	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.38900	1.36000	2.08783	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.67500	0.64700	4.14815	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.09600	0.09800	2.08333	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.42800	0.40400	5.60748	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.24900	0.25500	2.40964	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.83200	0.80300	3.48558	0.00000	0.0000	5,000
28/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05300	0.05400	1.88679	0.00000	0.0000	2,420
28/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.88200	1.85200	1.59405	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.13100	2.10100	1.40779	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.75100	0.72300	3.72836	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.07200	0.07400	2.77778	0.00000	0.0000	13,860
28/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.36000	0.33700	6.38889	0.00000	0.0000	4,620
28/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.33100	0.33800	2.11480	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08100	2.05100	1.44161	0.00000	0.0000	0
28/12/2011	\$ / 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
28/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34100	1.31100	2.23714	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63900	0.61000	4.53834	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.11000	0.11100	0.90909	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.30300	0.28200	6.93069	0.00000	0.0000	4,850
28/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.42400	0.43300	2.12264	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.83200	1.80300	1.58297	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.71200	0.68400	3.93258	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.08300	0.08500	2.40964	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.73300	1.70300	1.73110	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.78200	1.75300	1.62738	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	2,420
28/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.93200	1.90200	1.55280	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.18100	2.15100	1.37552	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.28600	0.26600	6.99301	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.45700	0.46700	2.18818	0.00000	0.0000	250
28/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.27000	0.25100	7.03704	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.49100	0.50200	2.24033	0.00000	0.0000	190
28/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.19400	0.17900	7.73196	0.00000	0.0000	4,853
28/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.71500	0.73000	2.09790	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.87800	0.89500	1.93622	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.15700	0.14400	8.28025	0.00000	0.0000	100
28/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.24100	0.22400	7.05394	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.56200	0.57500	2.31317	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.22800	0.21100	7.45614	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.59900	0.61200	2.17028	0.00000	0.0000	176
28/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.67500	0.69000	2.22222	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.20400	0.18900	7.35294	0.00000	0.0000	13,860
28/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.63700	0.65100	2.19780	0.00000	0.0000	0
28/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	366
28/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.38380	8.35380	0.35783	8.36000	8.3500	27,118
28/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.21300	1.18500	2.30833	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.17100	1.14300	2.39112	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08700	0.08900	2.29885	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.25500	1.22700	2.23108	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07100	0.07300	2.81690	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.64400	0.62400	3.10559	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.36000	0.37000	2.77778	0.00000	0.0000	132
28/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.65900	1.63100	1.68776	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
28/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.48300	0.46700	3.31263	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.59900	0.61300	2.33723	0.00000	0.0000	200
28/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.43400	0.41900	3.45622	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.70000	0.71500	2.14286	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.40400	0.39000	3.46535	0.00000	0.0000	0
28/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.77000	0.78600	2.07792	0.00000	0.0000	132
28/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.48030	8.45250	0.32782	0.00000	0.0000	6,456
28/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.39100	1.36600	1.79727	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11100	0.11400	2.70270	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.35100	1.32700	1.77646	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.43100	1.40700	1.67715	0.00000	0.0000	16,000
28/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10100	0.10500	3.96040	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.13200	0.13600	3.03030	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.31200	1.28800	1.82927	0.00000	0.0000	37,000
28/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.09300	1.10900	1.46386	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.47300	0.46100	2.53700	0.00000	0.0000	360
28/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.91400	0.89500	2.07877	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.33400	0.34300	2.69461	0.00000	0.0000	360
28/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.61900	0.60400	2.42326	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.73900	0.75200	1.75913	0.00000	0.0000	4,000
28/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.16900	1.18500	1.36869	0.00000	0.0000	0
28/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.44900	0.43700	2.67261	0.00000	0.0000	5,500
28/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.87500	0.88900	1.60000	0.00000	0.0000	1,500
28/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.55500	0.54100	2.52252	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.57550	8.54650	0.33817	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.17600	1.15500	1.78571	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.30100	0.30900	2.65781	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.14600	1.12700	1.65794	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.32100	0.33100	3.11526	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.20800	1.18600	1.82119	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.28300	0.29000	2.47350	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.44200	0.45200	2.26244	0.00000	0.0000	540
28/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.01700	0.99800	1.86824	0.00000	0.0000	300
28/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.14400	1.16000	1.39860	0.00000	0.0000	0
28/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.61900	0.60600	2.10016	0.00000	0.0000	540
28/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.67480	8.64550	0.33776	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.19300	1.17400	1.59262	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.46800	0.47900	2.35043	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.16900	1.15100	1.53978	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.49400	0.50600	2.42915	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.21700	1.19800	1.56122	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.44200	0.45300	2.48869	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.18900	1.20400	1.26156	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.76400	0.74900	1.96335	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
28/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.12400	1.10600	1.60142	0.00000	0.0000	0
28/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.54900	0.56100	2.18579	0.00000	0.0000	180
28/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	8.95820	8.92940	0.32149	0.00000	0.0000	659
28/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.19200	1.17400	1.51007	0.00000	0.0000	0
28/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.21200	1.22300	0.90759	0.00000	0.0000	0
28/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.17500	1.15700	1.53191	0.00000	0.0000	0
28/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.24500	1.25600	0.88353	0.00000	0.0000	0
28/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.20900	1.19100	1.48883	0.00000	0.0000	0
28/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.17900	1.19000	0.93299	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.61530	9.58760	0.28808	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.06000	2.04000	0.97087	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.94500	0.95200	0.74074	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.04100	2.02200	0.93092	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.97600	0.98400	0.81967	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.07800	2.05800	0.96246	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.91300	0.92000	0.76670	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.65000	0.65700	1.07692	0.00000	0.0000	0
28/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.26500	2.24500	0.88300	0.00000	0.0000	200
28/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.50190	10.47420	0.26376	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.59200	2.57600	0.61728	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.29000	1.30200	0.93023	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.57400	2.55800	0.62160	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.32200	1.33400	0.90772	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.61100	2.59500	0.61279	0.00000	0.0000	0
28/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.25900	1.27100	0.95314	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.27890	8.24930	0.35754	8.25310	8.2120	791
28/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.79073	0.76226	3.60047	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.06183	0.06296	1.82759	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.75097	0.72255	3.78444	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.07207	0.07325	1.63730	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.83157	0.80304	3.43086	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05267	0.05374	2.03152	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.30260	0.30879	2.04560	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.38150	0.35809	6.13630	0.00000	0.0000	80
28/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.38380	8.35380	0.35783	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.53821	0.52147	3.11031	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.50441	0.51767	2.62881	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.51966	0.50258	3.28676	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.53586	0.54878	2.41108	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.55755	0.54034	3.08672	0.00000	0.0000	0
28/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.47375	0.48654	2.69974	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.96420	12.78530	1.37995	12.83000	12.7900	10,593
28/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.54300	1.36900	11.27673	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.49500	1.32200	11.57191	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
28/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.59200	1.41700	10.99246	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.44700	1.27600	11.81755	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03300	0.04100	24.24242	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.12900	0.97000	14.08326	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06500	0.08500	30.76923	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.98200	1.80500	8.93037	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	768
28/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.21600	1.05500	13.24013	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05200	0.07000	34.61538	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.80400	0.67000	16.66667	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.14000	0.18500	32.14286	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.64000	1.46500	10.67073	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	2.08000	1.90300	8.50962	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.30600	1.14200	12.55743	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04200	0.05700	35.71429	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.88400	1.70800	9.34183	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	1.04300	0.88800	14.86098	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.07900	0.10300	30.37975	0.00000	0.0000	768
28/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	1.08600	0.92900	14.45672	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07200	0.09400	30.55556	0.00000	0.0000	9,000
28/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.64400	0.52200	18.94410	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.23000	0.28700	24.78261	0.00000	0.0000	3,000
28/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.37300	0.44600	19.57105	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.48700	0.38100	21.76591	0.00000	0.0000	3,000
28/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.84100	0.95000	12.96076	0.00000	0.0000	0
28/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.25500	0.18500	27.45098	0.00000	0.0000	9,000
28/12/2011	£ / R 2012/06/18			Foreign Exchange Future	13.11590	12.93450	1.38305	12.95000	12.9400	2,985
28/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.43300	1.28700	10.18842	0.00000	0.0000	0
28/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16700	0.20300	21.55689	0.00000	0.0000	0
28/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.39600	1.25100	10.38682	0.00000	0.0000	0
28/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.18000	0.21700	20.55556	0.00000	0.0000	0
28/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.47100	1.32300	10.06118	0.00000	0.0000	0
28/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15500	0.18900	21.93548	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.25420	13.07500	1.35202	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.88000	0.78900	10.34091	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.07600	1.16400	8.17844	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.86200	0.77200	10.44084	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.10800	1.19700	8.03249	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.89800	0.80600	10.24499	0.00000	0.0000	0
28/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.04400	1.13100	8.33333	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
28/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10630	0.10620	0.09407	0.10472	0.1047	4,421
28/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01641	0.01630	0.67032	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00781	0.00760	2.68886	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00151	0.00140	7.28477	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02633	0.02623	0.37979	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10790	0.10780	0.09268	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00684	0.00670	2.04678	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00694	0.00690	0.57637	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00396	0.00387	2.27273	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01406	0.01407	0.07112	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01212	0.01196	1.32013	0.00000	0.0000	0
28/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00222	0.00216	2.70270	0.00000	0.0000	0
28/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	10.82950	10.72150	0.99728	10.79600	10.7175	22,301
28/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.81500	0.71600	12.14724	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.08600	0.09500	10.46512	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.77400	0.67700	12.53230	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.09500	0.10600	11.57895	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.85600	0.75700	11.56542	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07700	0.08600	11.68831	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.79000	1.68200	6.03352	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.69600	0.60500	13.07471	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.11700	0.13400	14.52991	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	1.07300	0.96900	9.69245	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.84000	1.73100	5.92391	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.98400	0.88200	10.36585	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05500	0.06100	10.90909	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.46800	0.39300	16.02564	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.23900	0.27200	13.80753	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.38900	0.32300	16.96658	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.31000	0.35200	13.54839	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.65800	0.57100	13.22188	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.12900	0.15000	16.27907	0.00000	0.0000	10,200
28/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.25500	0.20900	18.03922	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.52600	0.58800	11.78707	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.16000	0.13000	18.75000	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.83100	0.90900	9.38628	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.32300	0.26800	17.02786	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.39400	0.44700	13.45178	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.12200	0.09900	18.85246	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.04300	1.12800	8.14957	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
28/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.30500	0.25200	17.37705	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.42600	0.48100	12.91080	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.30600	1.19900	8.19296	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.20100	0.16300	18.90547	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.67200	0.74200	10.41667	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.36600	0.30400	16.93989	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.33700	0.38300	13.64985	0.00000	0.0000	3,400
28/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.45800	0.51600	12.66376	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.28700	0.23700	17.42160	0.00000	0.0000	3,400
28/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.91500	0.99500	8.74317	0.00000	0.0000	0
28/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.14400	0.11600	19.44444	0.00000	0.0000	10,200
28/12/2011	€ / R 2012/06/18			Foreign Exchange Future	10.97830	10.87240	0.96463	10.91450	10.9145	14,011
28/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.85800	0.78200	8.85781	0.00000	0.0000	0
28/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28000	0.31000	10.71429	0.00000	0.0000	0
28/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.82900	0.75500	8.92642	0.00000	0.0000	0
28/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.30100	0.33300	10.63123	0.00000	0.0000	0
28/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.89100	0.81100	8.97868	0.00000	0.0000	0
28/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26300	0.28900	9.88593	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.11830	11.01750	0.90661	0.00000	0.0000	200
28/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.88700	0.81900	7.66629	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.49400	0.52700	6.68016	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.85900	0.79300	7.68335	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.51600	0.55100	6.78295	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.91600	0.84700	7.53275	0.00000	0.0000	0
28/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.47300	0.50500	6.76533	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.58750	11.50630	0.70076	0.00000	0.0000	500
28/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.34900	1.30000	3.63232	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.25500	1.28700	2.54980	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.33300	1.28300	3.75094	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.28900	1.32000	2.40497	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.36700	1.31800	3.58449	0.00000	0.0000	0
28/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.22300	1.25500	2.61652	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.33060	8.29160	0.46815	8.29650	8.2930	33,628
28/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.10700	1.06600	3.70370	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06000	1.01900	3.86792	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02900	0.02700	6.89655	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.15400	1.11300	3.55286	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.96800	0.92600	4.33884	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39300	1.35300	2.87150	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.67200	0.63000	6.25000	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
28/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09100	0.08800	3.29670	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.92300	0.88000	4.65872	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04200	0.03800	9.52381	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.34500	1.30500	2.97398	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.13300	2.09400	1.82841	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56000	0.51800	7.50000	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.12900	0.12600	2.32558	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.36720	8.32590	0.49359	0.00000	0.0000	6,933
28/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87800	0.83900	4.44191	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.84200	0.80300	4.63183	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17500	0.17700	1.14286	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.91500	0.87500	4.37158	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.14800	0.14900	0.67568	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.40400	8.36280	0.49024	0.00000	0.0000	2,098
28/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.64700	0.61100	5.56414	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.47900	0.48500	1.25261	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.62300	0.58800	5.61798	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.50500	0.51200	1.38614	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.67100	0.63500	5.36513	0.00000	0.0000	0
28/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.45300	0.45900	1.32450	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.42610	9.40460	0.22809	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.49200	2.47100	0.84270	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36600	0.36600	0.00000	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.45200	2.43000	0.89723	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37600	0.37500	0.26596	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.53300	2.51100	0.86854	0.00000	0.0000	0
28/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35700	0.35600	0.28011	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.10080	8.08280	0.22220	0.00000	0.0000	10
28/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.59200	0.57400	3.04054	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.55100	0.53300	3.26679	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.63500	0.61700	2.83465	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.19090	8.17230	0.22708	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.37600	0.36400	3.19149	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33500	0.34200	2.08955	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.35500	0.34400	3.09859	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36400	0.37200	2.19780	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.39900	0.38700	3.00752	0.00000	0.0000	0
28/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.30800	0.31500	2.27273	0.00000	0.0000	0
28/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.39960	0.38130	4.57958	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
28/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08680	0.09280	6.91244	0.00000	0.0000	100,000
28/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15360	0.15570	1.36719	0.00000	0.0000	12,500
28/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12010	0.12100	0.74938	0.00000	0.0000	12,500
28/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03770	0.03630	3.71353	0.00000	0.0000	19,481
28/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.06530	0.06680	2.29709	0.00000	0.0000	12,987
28/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.86350	8.80160	0.69837	0.00000	0.0000	253
28/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.45200	0.40300	10.84071	0.00000	0.0000	0
28/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.18900	0.20100	6.34921	0.00000	0.0000	0
28/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.42400	0.37700	11.08491	0.00000	0.0000	0
28/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21100	0.22500	6.63507	0.00000	0.0000	0
28/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.48000	0.43000	10.41667	0.00000	0.0000	0
28/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.16700	0.17800	6.58683	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	8.99890	8.93620	0.69675	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.51800	0.46500	10.23166	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.61900	0.62900	1.61551	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.50100	0.44900	10.37924	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.65200	0.66300	1.68712	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.53700	0.48200	10.24209	0.00000	0.0000	0
28/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.58800	0.59600	1.36054	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.38780	6.35420	0.52600	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23400	0.20900	10.68376	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.13000	0.13900	6.92308	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22800	0.20400	10.52632	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.13400	0.14400	7.46269	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24000	0.21500	10.41667	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.12600	0.13500	7.14286	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.43150	6.39660	0.54264	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.37200	0.35200	5.37634	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.24100	0.25500	5.80913	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.34700	0.32800	5.47550	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.26600	0.28100	5.63910	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.39800	0.37800	5.02513	0.00000	0.0000	0
28/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.21700	0.23100	6.45161	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.30430	1.30290	0.10734	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11830	0.11650	1.52156	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01400	0.01360	2.85714	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08340	0.08150	2.27818	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02910	0.02860	1.71821	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
28/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15980	0.15820	1.00125	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00550	0.00530	3.63636	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.31870	1.31730	0.10617	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18480	0.18340	0.75758	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01610	0.01610	0.00000	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14780	0.14650	0.87957	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02910	0.02920	0.34364	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22670	0.22530	0.61756	0.00000	0.0000	0
28/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0

Future Open Interest

623,924

Option Open Interest

245,776

Total

869,700