



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/12/2011

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
29/12/2011	\$ / R 2012/03/19			Foreign Exchange Future	8.24930	8.28610	0.44610	8.29780	8.2396	233,999
29/12/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.22900	1.26400	2.84784	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.18100	1.21600	2.96359	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.27700	1.31200	2.74080	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.26300	1.29900	2.85036	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	1,000
29/12/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.12000	1.15500	3.12500	0.00000	0.0000	30,100
29/12/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.02700	1.06100	3.31061	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.45700	1.49300	2.47083	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.07300	1.10800	3.26188	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.50600	1.54200	2.39044	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.76200	0.79400	4.19948	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.06300	0.05800	7.93651	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.48200	0.50500	4.77178	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.18300	0.16900	7.65027	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.89000	0.92300	3.70787	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.31800	0.33300	4.71698	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.36900	0.34700	5.96206	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.55500	1.59100	2.31511	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	10,000
29/12/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.29900	0.31400	5.01672	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.40000	0.37800	5.50000	0.00000	0.0000	250
29/12/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.40800	1.44400	2.55682	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.45500	0.47700	4.83516	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
29/12/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.20600	0.19100	7.28155	0.00000	0.0000	7,051
29/12/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.16800	1.20300	2.99658	0.00000	0.0000	10,000
29/12/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.60400	1.64100	2.30673	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.84500	0.87800	3.90533	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04600	0.04200	8.69565	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.35800	0.37600	5.02793	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.30900	0.29000	6.14887	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.54200	0.56900	4.98155	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.21500	1.25100	2.96296	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.65400	1.69000	2.17654	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.57600	0.60300	4.68750	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.12700	0.11700	7.87402	0.00000	0.0000	250
29/12/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.42900	0.44900	4.66200	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.23000	0.21300	7.39130	0.00000	0.0000	4,620
29/12/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51100	0.53500	4.69667	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.16200	0.14900	8.02469	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.38000	0.39900	5.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.28100	0.26300	6.40569	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.93500	0.96900	3.63636	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.98100	1.01500	3.46585	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.36000	1.39600	2.64706	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.64700	0.67600	4.48223	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.09800	0.09000	8.16327	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.40400	0.42400	4.95050	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.25500	0.23800	6.66667	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.80300	0.83500	3.98506	0.00000	0.0000	5,000
29/12/2011	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	2,420
29/12/2011	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.85200	1.88900	1.99784	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.10100	2.13800	1.76107	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.72300	0.75400	4.28769	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	13,860
29/12/2011	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.33700	0.35400	5.04451	0.00000	0.0000	4,620
29/12/2011	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.33800	0.31800	5.91716	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.05100	2.08800	1.80400	0.00000	0.0000	0
29/12/2011	\$ / 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
29/12/2011	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.31100	1.34700	2.74600	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.61000	0.63900	4.75410	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.11100	0.10300	7.20721	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.28200	0.29600	4.96454	0.00000	0.0000	4,850
29/12/2011	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.43300	0.41000	5.31178	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.80300	1.83900	1.99667	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.68400	0.71400	4.38596	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.70300	1.74000	2.17264	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.75300	1.78900	2.05362	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,420
29/12/2011	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.90200	1.93900	1.94532	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.15100	2.18800	1.72013	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.26600	0.27900	4.88722	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.46700	0.44300	5.13919	0.00000	0.0000	250
29/12/2011	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.25100	0.26300	4.78088	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.50200	0.47700	4.98008	0.00000	0.0000	190
29/12/2011	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.17900	0.18600	3.91061	0.00000	0.0000	4,853
29/12/2011	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.73000	0.70000	4.10959	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.89500	0.86400	3.46369	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.14400	0.15000	4.16667	0.00000	0.0000	100
29/12/2011	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.22400	0.23400	4.46429	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.57500	0.54800	4.69565	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.21100	0.22100	4.73934	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.61200	0.58500	4.41176	0.00000	0.0000	176
29/12/2011	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.69000	0.66100	4.20290	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.18900	0.19700	4.23280	0.00000	0.0000	13,860
29/12/2011	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.65100	0.62300	4.30108	0.00000	0.0000	0
29/12/2011	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.20000	0.20900	4.50000	0.00000	0.0000	366
29/12/2011	\$ / R 2012/06/18			Foreign Exchange Future	8.35380	8.39240	0.46207	0.00000	0.0000	27,118
29/12/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.18500	1.21800	2.78481	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.08100	0.07600	6.17284	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.14300	1.17600	2.88714	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08900	0.08400	5.61798	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.22700	1.26100	2.77099	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07300	0.06900	5.47945	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.62400	0.64300	3.04487	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.37000	0.35100	5.13514	0.00000	0.0000	132
29/12/2011	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.63100	1.66700	2.20723	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
29/12/2011	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.46700	0.48100	2.99786	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.61300	0.58900	3.91517	0.00000	0.0000	200
29/12/2011	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.41900	0.43200	3.10263	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.71500	0.69000	3.49650	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.39000	0.40200	3.07692	0.00000	0.0000	0
29/12/2011	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.78600	0.76000	3.30789	0.00000	0.0000	132
29/12/2011	\$ / R 2012/09/17			Foreign Exchange Future	8.45250	8.49060	0.45075	0.00000	0.0000	6,456
29/12/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.36600	1.39900	2.41581	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11400	0.10800	5.26316	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.32700	1.35900	2.41145	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.40700	1.44000	2.34542	0.00000	0.0000	16,000
29/12/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10500	0.09900	5.71429	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.28800	1.32000	2.48447	0.00000	0.0000	37,000
29/12/2011	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.10900	1.08400	2.25428	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.46100	0.47500	3.03688	0.00000	0.0000	360
29/12/2011	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.89500	0.92000	2.79330	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.34300	0.32900	4.08163	0.00000	0.0000	360
29/12/2011	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.60400	0.62300	3.14570	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.75200	0.73200	2.65957	0.00000	0.0000	4,000
29/12/2011	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.18500	1.16000	2.10970	0.00000	0.0000	0
29/12/2011	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.43700	0.45100	3.20366	0.00000	0.0000	5,500
29/12/2011	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.88900	0.86700	2.47469	0.00000	0.0000	1,500
29/12/2011	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.54100	0.55800	3.14233	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14			Foreign Exchange Future	8.54650	8.58650	0.46803	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.15500	1.18600	2.68398	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.30900	0.30000	2.91262	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.12700	1.15500	2.48447	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33100	0.31900	3.62538	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.18600	1.21700	2.61383	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29000	0.28100	3.10345	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45200	0.43800	3.09735	0.00000	0.0000	540
29/12/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.99800	1.02400	2.60521	0.00000	0.0000	300
29/12/2011	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.16000	1.13700	1.98276	0.00000	0.0000	0
29/12/2011	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.60600	0.62300	2.80528	0.00000	0.0000	540
29/12/2011	\$ / R 2013/03/18			Foreign Exchange Future	8.64550	8.66790	0.25909	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.17400	1.18800	1.19250	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.47900	0.47000	1.87891	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.15100	1.16400	1.12945	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.50600	0.49600	1.97628	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.19800	1.21300	1.25209	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.45300	0.44500	1.76600	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.20400	1.19100	1.07973	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.74900	0.75900	1.33511	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
29/12/2011	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.10600	1.11900	1.17541	0.00000	0.0000	0
29/12/2011	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.56100	0.55100	1.78253	0.00000	0.0000	180
29/12/2011	\$ / R 2013/12/13			Foreign Exchange Future	8.92940	8.88470	0.50059	0.00000	0.0000	659
29/12/2011	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.17400	1.15000	2.04429	0.00000	0.0000	0
29/12/2011	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.22300	1.24300	1.63532	0.00000	0.0000	0
29/12/2011	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.15700	1.13300	2.07433	0.00000	0.0000	0
29/12/2011	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.25600	1.27600	1.59236	0.00000	0.0000	0
29/12/2011	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.19100	1.16700	2.01511	0.00000	0.0000	0
29/12/2011	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.19000	1.21000	1.68067	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12			Foreign Exchange Future	9.58760	9.38990	2.06204	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	2.04000	1.89400	7.15686	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.95200	1.00400	5.46218	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	2.02200	1.87400	7.31949	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.98400	1.03400	5.08130	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	2.05800	1.91300	7.04568	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.92000	0.97300	5.76087	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.65700	0.70800	7.76256	0.00000	0.0000	0
29/12/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.24500	2.09800	6.54788	0.00000	0.0000	200
29/12/2011	\$ / R 2015/12/14			Foreign Exchange Future	10.47420	10.51670	0.40576	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.57600	2.60800	1.24224	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.30200	1.29100	0.84485	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.55800	2.59000	1.25098	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.33400	1.32300	0.82459	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.59500	2.62700	1.23314	0.00000	0.0000	0
29/12/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.27100	1.26000	0.86546	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.24930	8.28610	0.44610	8.27830	8.2330	801
29/12/2011	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.76226	0.79404	4.16918	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.06296	0.05794	7.97332	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.72255	0.75361	4.29866	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.07325	0.06751	7.83618	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.80304	0.83549	4.04089	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05374	0.04939	8.09453	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.30879	0.28974	6.16924	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.35809	0.37584	4.95685	0.00000	0.0000	80
29/12/2011	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.35380	8.39240	0.46207	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.52147	0.53684	2.94744	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.51767	0.49444	4.48741	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.50258	0.51815	3.09801	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.54878	0.52575	4.19658	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.54034	0.55636	2.96480	0.00000	0.0000	0
29/12/2011	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.48654	0.46396	4.64093	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19			Foreign Exchange Future	12.78530	12.76680	0.14470	12.78600	12.6692	10,690
29/12/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.36900	1.35100	1.31483	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.32200	1.30300	1.43722	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
29/12/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.41700	1.39900	1.27029	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.27600	1.25800	1.41066	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.97000	0.95200	1.85567	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.08500	0.08500	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.80500	1.78600	1.05263	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	768
29/12/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.05500	1.03700	1.70616	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.07000	0.07000	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.67000	0.65500	2.23881	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.18500	0.18800	1.62162	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.46500	1.44700	1.22867	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.90300	1.88400	0.99842	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.14200	1.12300	1.66375	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.70800	1.68900	1.11241	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.88800	0.87000	2.02703	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.10300	0.10300	0.00000	0.00000	0.0000	768
29/12/2011	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.92900	0.91100	1.93757	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.09400	0.09400	0.00000	0.00000	0.0000	9,000
29/12/2011	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.52200	0.50900	2.49042	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.28700	0.29200	1.74216	0.00000	0.0000	3,000
29/12/2011	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.44600	0.45300	1.56951	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.38100	0.37000	2.88714	0.00000	0.0000	3,000
29/12/2011	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.95000	0.96000	1.05263	0.00000	0.0000	0
29/12/2011	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.18500	0.17700	4.32432	0.00000	0.0000	9,000
29/12/2011	£ / R 2012/06/18			Foreign Exchange Future	12.93450	12.91810	0.12679	12.91500	12.8000	2,980
29/12/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.28700	1.27200	1.16550	0.00000	0.0000	0
29/12/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
29/12/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.25100	1.23600	1.19904	0.00000	0.0000	0
29/12/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21700	0.21800	0.46083	0.00000	0.0000	0
29/12/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.32300	1.30800	1.13379	0.00000	0.0000	0
29/12/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.18900	0.19000	0.52910	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17			Foreign Exchange Future	13.07500	13.05840	0.12696	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.78900	0.77800	1.39417	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.16400	1.17000	0.51546	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.77200	0.76200	1.29534	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.19700	1.20400	0.58480	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.80600	0.79500	1.36476	0.00000	0.0000	0
29/12/2011	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.13100	1.13700	0.53050	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
29/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	0.10620	0.10670	0.47081	0.00000	0.0000	4,421
29/12/2011	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01630	0.01680	3.06748	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00760	0.00805	5.92105	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00140	0.00135	3.57143	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02623	0.02673	1.90621	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18			Foreign Exchange Future	0.10780	0.10830	0.46382	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00670	0.00691	3.13433	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00690	0.00661	4.20290	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00387	0.00398	2.84238	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01407	0.01368	2.77186	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01196	0.01233	3.09365	0.00000	0.0000	0
29/12/2011	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00216	0.00203	6.01852	0.00000	0.0000	0
29/12/2011	¥ / R 2012/03/19			Foreign Exchange Future	10.72150	10.70720	0.13338	10.71650	10.6500	21,397
29/12/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.71600	0.70400	1.67598	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.67700	0.66500	1.77253	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.10600	0.10800	1.88679	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.75700	0.74400	1.71731	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.68200	1.66800	0.83234	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.60500	0.59400	1.81818	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13400	0.13700	2.23881	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.96900	0.95600	1.34159	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.73100	1.71700	0.80878	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.88200	0.86900	1.47392	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.39300	0.38500	2.03562	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.27200	0.27800	2.20588	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.32300	0.31600	2.16718	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.35200	0.35900	1.98864	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.57100	0.56000	1.92644	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15000	0.15300	2.00000	0.00000	0.0000	10,200
29/12/2011	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.20900	0.20300	2.87081	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.58800	0.59600	1.36054	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.13000	0.12600	3.07692	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.90900	0.91900	1.10011	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.26800	0.26100	2.61194	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.44700	0.45400	1.56600	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.12800	1.13900	0.97518	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
29/12/2011	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.25200	0.24500	2.77778	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.48100	0.48800	1.45530	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.19900	1.18500	1.16764	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.16300	0.15900	2.45399	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.74200	0.75200	1.34771	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.30400	0.29600	2.63158	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.38300	0.38900	1.56658	0.00000	0.0000	3,400
29/12/2011	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.51600	0.52300	1.35659	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.23700	0.23000	2.95359	0.00000	0.0000	3,400
29/12/2011	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	0.99500	1.00600	1.10553	0.00000	0.0000	0
29/12/2011	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.11600	0.11300	2.58621	0.00000	0.0000	10,200
29/12/2011	€ / R 2012/06/18			Foreign Exchange Future	10.87240	10.86040	0.11037	10.78650	10.7865	14,011
29/12/2011	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.78200	0.77400	1.02302	0.00000	0.0000	0
29/12/2011	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31000	0.31400	1.29032	0.00000	0.0000	0
29/12/2011	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.75500	0.74600	1.19205	0.00000	0.0000	0
29/12/2011	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.33300	0.33600	0.90090	0.00000	0.0000	0
29/12/2011	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.81100	0.80200	1.10974	0.00000	0.0000	0
29/12/2011	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.28900	0.29200	1.03806	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17			Foreign Exchange Future	11.01750	11.00780	0.08804	0.00000	0.0000	200
29/12/2011	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.81900	0.81200	0.85470	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52700	0.53000	0.56926	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.79300	0.78600	0.88272	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55100	0.55400	0.54446	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.84700	0.84000	0.82645	0.00000	0.0000	0
29/12/2011	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.50500	0.50800	0.59406	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13			Foreign Exchange Future	11.50630	11.45820	0.41803	0.00000	0.0000	500
29/12/2011	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.30000	1.28000	1.53846	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.28700	1.31500	2.17560	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.28300	1.26200	1.63679	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.32000	1.34700	2.04545	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.31800	1.29800	1.51745	0.00000	0.0000	0
29/12/2011	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.25500	1.28300	2.23108	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	8.29160	8.28610	0.06633	8.23500	8.2350	28,628
29/12/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.06600	1.05900	0.65666	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.01900	1.01200	0.68695	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.11300	1.10700	0.53908	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.92600	0.91900	0.75594	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.35300	1.34700	0.44346	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63000	0.62300	1.11111	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
29/12/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.88000	0.87300	0.79545	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.30500	1.29900	0.45977	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.09400	2.08800	0.28653	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51800	0.51100	1.35135	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.12600	0.12500	0.79365	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18			Foreign Exchange Future	8.32590	8.32300	0.03483	0.00000	0.0000	6,933
29/12/2011	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.83900	0.83500	0.47676	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16300	0.16200	0.61350	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.80300	0.79900	0.49813	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17700	0.17600	0.56497	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.87500	0.87200	0.34286	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.14900	0.14900	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17			Foreign Exchange Future	8.36280	8.35820	0.05501	0.00000	0.0000	2,098
29/12/2011	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.61100	0.60700	0.65466	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.48500	0.48500	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.58800	0.58400	0.68027	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.51200	0.51200	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.63500	0.63100	0.62992	0.00000	0.0000	0
29/12/2011	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.45900	0.45900	0.00000	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	9.40460	9.34860	0.59545	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.47100	2.42200	1.98300	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36600	0.37300	1.91257	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.43000	2.38200	1.97531	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37500	0.38300	2.13333	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.51100	2.46300	1.91159	0.00000	0.0000	0
29/12/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35600	0.36400	2.24719	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19			Foreign Exchange Future	8.08280	8.08070	0.02598	0.00000	0.0000	10
29/12/2011	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.57400	0.57100	0.52265	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04100	0.04000	2.43902	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.53300	0.53000	0.56285	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.61700	0.61400	0.48622	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18			Foreign Exchange Future	8.17230	8.17070	0.01958	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.36400	0.36100	0.82418	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.34200	0.34000	0.58480	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.34400	0.34100	0.87209	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.37200	0.37000	0.53763	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.38700	0.38400	0.77519	0.00000	0.0000	0
29/12/2011	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31500	0.31300	0.63492	0.00000	0.0000	0
29/12/2011	CF CANDO CAAN 2012/03/30			Can-Do Future	0.38130	0.39970	4.82560	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
29/12/2011	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09280	0.08340	10.12931	0.00000	0.0000	100,000
29/12/2011	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15570	0.16710	7.32177	0.00000	0.0000	12,500
29/12/2011	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12100	0.12740	5.28926	0.00000	0.0000	12,500
29/12/2011	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03630	0.03030	16.52893	0.00000	0.0000	19,481
29/12/2011	CF CANDO CAAV 2012/02/29			Can-Do Future	0.06680	0.05990	10.32934	0.00000	0.0000	12,987
29/12/2011	CHF / R 2012/03/19			Foreign Exchange Future	8.80160	8.80000	0.01818	0.00000	0.0000	253
29/12/2011	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.40300	0.39700	1.48883	0.00000	0.0000	0
29/12/2011	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20100	0.19700	1.99005	0.00000	0.0000	0
29/12/2011	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.37700	0.37100	1.59151	0.00000	0.0000	0
29/12/2011	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.22500	0.22100	1.77778	0.00000	0.0000	0
29/12/2011	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.43000	0.42500	1.16279	0.00000	0.0000	0
29/12/2011	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.17800	0.17500	1.68539	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18			Foreign Exchange Future	8.93620	8.93690	0.00783	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.46500	0.46200	0.64516	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62900	0.62500	0.63593	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.44900	0.44600	0.66815	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.66300	0.65900	0.60332	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.48200	0.48000	0.41494	0.00000	0.0000	0
29/12/2011	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.59600	0.59300	0.50336	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.35420	6.34860	0.08813	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.20900	0.20700	0.95694	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.13900	0.14200	2.15827	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.20400	0.20200	0.98039	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.14400	0.14700	2.08333	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.21500	0.21200	1.39535	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.13500	0.13700	1.48148	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.39660	6.39320	0.05315	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.35200	0.34600	1.70455	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.25500	0.25300	0.78431	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32800	0.32200	1.82927	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.28100	0.27900	0.71174	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.37800	0.37200	1.58730	0.00000	0.0000	0
29/12/2011	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.23100	0.22900	0.86580	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/12/2011	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19			Foreign Exchange Future	1.30290	1.30940	0.49889	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11650	0.12170	4.46352	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01360	0.01230	9.55882	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08150	0.08570	5.15337	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02860	0.02630	8.04196	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
29/12/2011	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15820	0.16410	3.72946	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00530	0.00470	11.32075	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18			Foreign Exchange Future	1.31730	1.32390	0.50102	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18340	0.18880	2.94438	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01610	0.01490	7.45342	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14650	0.15120	3.20819	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02920	0.02730	6.50685	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22530	0.23110	2.57435	0.00000	0.0000	0
29/12/2011	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00800	0.00720	10.00000	0.00000	0.0000	0

Future Open Interest

618,622

Option Open Interest

246,026

Total

864,648