



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 19/01/2012

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
19/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.10310	8.00390	1.22422	8.07000	7.9850	252,252
19/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.07100	0.97300	9.15033	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.02200	0.92400	9.58904	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.12100	1.02300	8.74219	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.10700	1.00900	8.85276	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	1,000
19/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.95900	0.86200	10.11470	0.00000	0.0000	30,100
19/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.86100	0.76600	11.03368	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.30500	1.20700	7.50958	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.91000	0.81300	10.65934	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.35500	1.25600	7.30627	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.58200	0.49600	14.77663	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.02900	0.04200	44.82759	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.28900	0.23300	19.37716	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.13600	0.17900	31.61765	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.71800	0.62700	12.67409	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01500	0.02300	53.33333	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.14600	0.11600	20.54795	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.34300	0.41200	20.11662	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.40500	1.30600	7.04626	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
19/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.13300	0.10500	21.05263	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.38000	0.45100	18.68421	0.00000	0.0000	250
19/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.25500	1.15700	7.80876	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.26200	0.20900	20.22901	0.00000	0.0000	4,350

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
19/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.15900	0.20500	28.93082	0.00000	0.0000	7,051
19/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.00800	0.91100	9.62302	0.00000	0.0000	10,000
19/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.45400	1.35600	6.74003	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.67200	0.58200	13.39286	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.01900	0.02800	47.36842	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.17600	0.14100	19.88636	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.27300	0.33700	23.44322	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.34900	0.28600	18.05158	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.09600	0.13200	37.50000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.05700	0.96000	9.17692	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.50400	1.40500	6.58245	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.38300	0.31600	17.49347	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.08000	0.11200	40.00000	0.00000	0.0000	250
19/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.23700	0.19000	19.83122	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.18400	0.23600	28.26087	0.00000	0.0000	4,620
19/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.31800	0.25900	18.55346	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.11500	0.15500	34.78261	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.19400	0.15600	19.58763	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.24100	0.30200	25.31120	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.76500	0.67200	12.15686	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.81200	0.71900	11.45320	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00900	0.01500	66.66667	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.20600	1.10700	8.20896	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.45500	0.38200	16.04396	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.05200	0.07800	50.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.21300	0.17200	19.24883	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.21000	0.26800	27.61905	0.00000	0.0000	366
19/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.62600	0.53900	13.89776	0.00000	0.0000	5,000
19/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.02300	0.03500	52.17391	0.00000	0.0000	2,920
19/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.70400	1.60500	5.80986	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.95300	1.85400	5.06912	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.53800	0.45500	15.42751	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.03500	0.05100	45.71429	0.00000	0.0000	13,860
19/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.16000	0.12800	20.00000	0.00000	0.0000	6,620
19/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.30700	0.37400	21.82410	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.90300	1.80400	5.20231	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	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
19/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.15600	1.05800	8.47751	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.41800	0.34800	16.74641	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.06500	0.09400	44.61538	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.12100	0.09500	21.48760	0.00000	0.0000	4,850
19/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.41800	0.49100	17.46411	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.65400	1.55500	5.98549	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.49600	0.41700	15.92742	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.04300	0.06300	46.51163	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.55400	1.45500	6.37066	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.60400	1.50500	6.17207	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
19/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.75400	1.65500	5.64424	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.00300	1.90400	4.94259	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.11000	0.08700	20.90909	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.45700	0.53300	16.63020	0.00000	0.0000	250
19/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.10100	0.07900	21.78218	0.00000	0.0000	8,500
19/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.49800	0.57500	15.46185	0.00000	0.0000	190
19/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.06100	0.04800	21.31148	0.00000	0.0000	3
19/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.75800	0.84400	11.34565	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.94200	1.03100	9.44798	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.04500	0.03500	22.22222	0.00000	0.0000	6,700
19/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.08500	0.06700	21.17647	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.58200	0.66300	13.91753	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.07800	0.06100	21.79487	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.62500	0.70700	13.12000	0.00000	0.0000	176
19/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.71300	0.79800	11.92146	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.06600	0.05200	21.21212	0.00000	0.0000	15,860
19/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.66900	0.75200	12.40658	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.07200	0.05600	22.22222	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.17800	1.27000	7.80985	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.03100	0.02400	22.58065	0.00000	0.0000	2,000
19/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.42000	1.51400	6.61972	0.00000	0.0000	0
19/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	2,000
19/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.21210	8.11160	1.22380	8.16960	8.1000	39,164
19/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.00500	0.91200	9.25373	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04300	0.05000	16.27907	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.96000	0.86900	9.47917	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04800	0.05700	18.75000	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.05000	0.95700	8.85714	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03800	0.04500	18.42105	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
19/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.42100	0.36800	12.58907	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.30900	0.35600	15.21036	0.00000	0.0000	132
19/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.47500	1.37600	6.71186	0.00000	0.0000	4,850
19/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.28000	0.24200	13.57143	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.56800	0.63000	10.91549	0.00000	0.0000	100
19/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.24200	0.20900	13.63636	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.68000	0.74700	9.85294	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.22000	0.19000	13.63636	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.75800	0.82800	9.23483	0.00000	0.0000	132
19/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.23600	1.14000	7.76699	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	2,000
19/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.79100	0.71000	10.24020	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.07900	0.09800	24.05063	0.00000	0.0000	4,000
19/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.46700	0.41000	12.20557	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.25500	0.29800	16.86275	0.00000	0.0000	2,000
19/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.37900	0.33100	12.66491	0.00000	0.0000	0
19/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.36700	0.41900	14.16894	0.00000	0.0000	132
19/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.32160	8.21930	1.22933	0.00000	0.0000	6,456
19/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.19200	1.10200	7.55034	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07000	0.08300	18.57143	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.14900	1.06100	7.65883	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.07700	0.09200	19.48052	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.23500	1.14500	7.28745	0.00000	0.0000	16,000
19/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.08400	0.10000	19.04762	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.10600	1.01900	7.86618	0.00000	0.0000	37,000
19/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.07100	1.14200	6.62932	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.29300	0.26100	10.92150	0.00000	0.0000	360
19/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.68800	0.62700	8.86628	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.26600	0.30800	15.78947	0.00000	0.0000	360
19/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.41200	0.36900	10.43689	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.69000	0.75000	8.69565	0.00000	0.0000	4,000
19/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.15300	1.22500	6.24458	0.00000	0.0000	0
19/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.27500	0.24400	11.27273	0.00000	0.0000	5,500
19/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.83600	0.90100	7.77512	0.00000	0.0000	1,500
19/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.35800	0.32000	10.61453	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.42900	8.32500	1.23384	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.95500	0.88200	7.64398	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.22600	0.25700	13.71681	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.92400	0.85300	7.68398	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.24500	0.27800	13.46939	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.98600	0.91200	7.50507	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.20700	0.23700	14.49275	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.35700	0.40000	12.04482	0.00000	0.0000	540

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
19/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.78600	0.72500	7.76081	0.00000	0.0000	300
19/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.08900	1.15400	5.96878	0.00000	0.0000	0
19/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.41800	0.37900	9.33014	0.00000	0.0000	540
19/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.52240	8.41870	1.21679	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.94200	0.87500	7.11253	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.37000	0.40600	9.72973	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.91700	0.85100	7.19738	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.39500	0.43200	9.36709	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.96800	0.90000	7.02479	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.34600	0.38100	10.11561	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.11000	1.16900	5.31532	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.53200	0.48800	8.27068	0.00000	0.0000	180
19/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.86800	0.80700	7.02765	0.00000	0.0000	0
19/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.44600	0.48800	9.41704	0.00000	0.0000	180
19/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.74600	8.64460	1.15939	0.00000	0.0000	659
19/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.84900	0.79400	6.47821	0.00000	0.0000	0
19/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.08100	1.12700	4.25532	0.00000	0.0000	0
19/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.83400	0.77900	6.59472	0.00000	0.0000	0
19/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.11600	1.16200	4.12186	0.00000	0.0000	0
19/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.86500	0.80900	6.47399	0.00000	0.0000	0
19/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.04700	1.09200	4.29799	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.28180	9.18770	1.01381	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.52900	1.46600	4.12034	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.74700	0.77800	4.14993	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.51100	1.44800	4.16942	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.77900	0.81000	3.97946	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.54800	1.48600	4.00517	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.71600	0.74800	4.46927	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.48200	0.50200	4.14938	0.00000	0.0000	0
19/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.76400	1.69000	4.19501	0.00000	0.0000	200
19/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.35590	10.26180	0.90866	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.15100	2.07900	3.34728	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.99500	1.01700	2.21106	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.13300	2.06100	3.37553	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.02700	1.04900	2.14216	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.16900	2.09700	3.31950	0.00000	0.0000	0
19/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.96300	0.98500	2.28453	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.10310	8.00390	1.22422	8.02290	8.0200	796
19/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.58174	0.49624	14.69729	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.02864	0.04234	47.83520	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.53837	0.45509	15.46892	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.03527	0.05119	45.13751	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.62618	0.53868	13.97362	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.02308	0.03478	50.69324	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.27323	0.33697	23.32833	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
19/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.17633	0.14087	20.11002	0.00000	0.0000	80
19/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.21210	8.11160	1.22380	0.00000	0.0000	83
19/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.32524	0.28237	13.18104	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.46314	0.52077	12.44332	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.30926	0.26812	13.30272	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.49716	0.55652	11.93982	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.34217	0.29750	13.05491	0.00000	0.0000	0
19/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.43007	0.48590	12.98161	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.49240	12.36040	1.05664	12.35000	12.3400	11,110
19/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.06800	0.94400	11.61049	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02600	0.03400	30.76923	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.02100	0.89700	12.14496	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02900	0.03700	27.58621	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.11600	0.99100	11.20072	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02400	0.03100	29.16667	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.97400	0.85100	12.62834	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03200	0.04100	28.12500	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.65200	0.55500	14.87730	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06000	0.09500	58.33333	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.50400	1.37600	8.51064	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	768
19/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.74200	0.63000	15.09434	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05000	0.07000	40.00000	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.38100	0.31200	18.11024	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.18900	0.25200	33.33333	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.16400	1.03900	10.73883	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02200	0.02900	31.81818	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.60300	1.47300	8.10979	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.83300	0.71400	14.28571	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04100	0.05400	31.70732	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.40700	1.27800	9.16844	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.57600	0.48600	15.62500	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08400	0.12600	50.00000	0.00000	0.0000	768
19/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.61300	0.52000	15.17129	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07100	0.11000	54.92958	0.00000	0.0000	9,000
19/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.26200	0.21400	18.32061	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.32000	0.40400	26.25000	0.00000	0.0000	3,000
19/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.52800	0.62600	18.56061	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.17000	0.13600	20.00000	0.00000	0.0000	3,000
19/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.11800	1.23400	10.37567	0.00000	0.0000	0
19/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.06000	0.04400	26.66667	0.00000	0.0000	9,000
19/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.64800	12.51480	1.05313	0.00000	0.0000	2,865
19/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.94500	0.85300	9.73545	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
19/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.14700	0.18800	27.89116	0.00000	0.0000	0
19/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.90900	0.81900	9.90099	0.00000	0.0000	0
19/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.16100	0.20400	26.70807	0.00000	0.0000	0
19/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.98200	0.88800	9.57230	0.00000	0.0000	0
19/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.13400	0.17300	29.10448	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.80420	12.66910	1.05512	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.47900	0.43400	9.39457	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.12500	1.21500	8.00000	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.46600	0.42200	9.44206	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.16200	1.25300	7.83133	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.49200	0.44600	9.34959	0.00000	0.0000	0
19/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.08800	1.17700	8.18015	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10550	0.10410	1.32701	0.00000	0.0000	4,328
19/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01553	0.01414	8.95042	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00003	0.00004	33.33333	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00599	0.00486	18.86477	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00049	0.00076	55.10204	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02550	0.02410	5.49020	0.00000	0.0000	0
19/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10710	0.10560	1.40056	0.00000	0.0000	25
19/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00449	0.00382	14.92205	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00539	0.00622	15.39889	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00204	0.00169	17.15686	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01294	0.01409	8.88717	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01021	0.00902	11.65524	0.00000	0.0000	0
19/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00111	0.00142	27.92793	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.40170	10.32130	0.77295	10.36250	10.3315	21,631
19/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.39900	0.34000	14.78697	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09700	0.11900	22.68041	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.36400	0.30800	15.38462	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11200	0.13700	22.32143	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.43400	0.37300	14.05530	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.08200	0.10200	24.39024	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.35600	1.27600	5.89971	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.30100	0.25100	16.61130	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.14900	0.18000	20.80537	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.63800	0.56300	11.75549	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.40500	1.32500	5.69395	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.55100	0.48300	12.34120	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04900	0.06200	26.53061	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.15000	0.12400	17.33333	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.34800	0.40300	15.80460	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
19/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.11200	0.09200	17.85714	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.46000	0.52100	13.26087	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.27300	0.22500	17.58242	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.17100	0.20400	19.29825	0.00000	0.0000	10,200
19/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.75700	0.82800	9.37913	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.13000	1.20400	6.54867	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.08400	0.06900	17.85714	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.58200	0.64800	11.34021	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.36900	1.44600	5.62454	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.07700	0.06300	18.18182	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.62500	0.69200	10.72000	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.86800	0.79000	8.98618	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.94100	1.01400	7.75770	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.10200	0.08300	18.62745	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.50000	0.56200	12.40000	0.00000	0.0000	3,400
19/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.66800	0.73700	10.32934	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	3,400
19/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.22500	1.30000	6.12245	0.00000	0.0000	0
19/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	10,200
19/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.54830	10.46640	0.77643	10.45000	10.4500	24,699
19/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.46600	0.42200	9.44206	0.00000	0.0000	0
19/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31800	0.35600	11.94969	0.00000	0.0000	0
19/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.44200	0.40000	9.50226	0.00000	0.0000	0
19/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34400	0.38400	11.62791	0.00000	0.0000	0
19/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.49100	0.44500	9.36864	0.00000	0.0000	0
19/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29300	0.32900	12.28669	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.69910	10.61520	0.78418	0.00000	0.0000	350
19/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.54400	0.46600	14.33824	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.57000	0.57600	1.05263	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.52100	0.44500	14.58733	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.59700	0.60500	1.34003	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.56800	0.48900	13.90845	0.00000	0.0000	0
19/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.54400	0.54900	0.91912	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.12320	11.03720	0.77316	0.00000	0.0000	500
19/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.85400	0.80900	5.26932	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.22400	1.26500	3.34967	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.84000	0.79500	5.35714	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.26000	1.30100	3.25397	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.86900	0.82400	5.17837	0.00000	0.0000	0
19/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18900	1.23000	3.44828	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
19/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.35430	8.28100	0.87739	8.26900	8.2690	19,421
19/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.10800	1.03500	6.58845	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.05900	0.98600	6.89330	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.15700	1.08400	6.30942	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.96000	0.88700	7.60417	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.40600	1.33300	5.19203	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62600	0.55800	10.86262	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.91100	0.83800	8.01317	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.35600	1.28300	5.38348	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.15400	2.08100	3.38904	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.49200	0.42800	13.00813	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03800	0.04700	23.68421	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.38910	8.31540	0.87852	8.33500	8.3350	6,933
19/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.80300	0.74000	7.84558	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.06400	0.07500	17.18750	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.76200	0.70000	8.13648	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.07300	0.08500	16.43836	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.84500	0.78100	7.57396	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05600	0.06600	17.85714	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.43060	8.35610	0.88369	0.00000	0.0000	2,298
19/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.51000	0.46800	8.23529	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.31600	0.34800	10.12658	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.48400	0.44400	8.26446	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.34000	0.37400	10.00000	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.53600	0.49300	8.02239	0.00000	0.0000	0
19/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.29200	0.32300	10.61644	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.42130	9.36840	0.56149	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.48400	2.41800	2.65700	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36300	0.35000	3.58127	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.44300	2.37700	2.70160	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37200	0.35900	3.49462	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.52500	2.45900	2.61386	0.00000	0.0000	0
19/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35400	0.34100	3.67232	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.96730	7.92480	0.53343	0.00000	0.0000	10
19/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.43900	0.40200	8.42825	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02200	0.02700	22.72727	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
19/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.39600	0.36100	8.83838	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.48500	0.44500	8.24742	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.05820	8.01540	0.53114	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.22200	0.20200	9.00901	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.31400	0.33700	7.32484	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.20500	0.18700	8.78049	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.34700	0.37200	7.20461	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.23900	0.21900	8.36820	0.00000	0.0000	0
19/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.28100	0.30400	8.18505	0.00000	0.0000	0
19/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.24810	0.20470	17.49295	0.00000	0.0000	100,000
19/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09780	0.11870	21.37014	0.00000	0.0000	100,000
19/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.12160	0.07500	38.32237	0.00000	0.0000	12,500
19/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.13970	0.11260	19.39871	0.00000	0.0000	12,500
19/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00660	0.01480	124.24242	0.00000	0.0000	19,481
19/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.03910	0.05900	50.89514	0.00000	0.0000	12,987
19/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.60670	8.55250	0.62974	0.00000	0.0000	25
19/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.21400	0.19100	10.74766	0.00000	0.0000	0
19/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.20700	0.23900	15.45894	0.00000	0.0000	0
19/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.19400	0.17300	10.82474	0.00000	0.0000	0
19/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.23700	0.27100	14.34599	0.00000	0.0000	0
19/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.23700	0.21200	10.54852	0.00000	0.0000	0
19/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18000	0.21000	16.66667	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.73920	8.68390	0.63278	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.26400	0.25500	3.40909	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62500	0.67100	7.36000	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.25100	0.24300	3.18725	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.66200	0.70900	7.09970	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.27700	0.26800	3.24910	0.00000	0.0000	0
19/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.58800	0.63400	7.82313	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.52110	6.40780	1.73744	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.27200	0.18700	31.25000	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.03500	0.06300	80.00000	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.26400	0.18100	31.43939	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.03700	0.06700	81.08108	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.28000	0.19400	30.71429	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.03300	0.06000	81.81818	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.57040	6.45820	1.70766	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.38400	0.30600	20.31250	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11400	0.14800	29.82456	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.35200	0.27700	21.30682	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13200	0.16900	28.03030	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.41800	0.33600	19.61722	0.00000	0.0000	0
19/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09800	0.12800	30.61224	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
19/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
19/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.28080	1.26500	1.23360	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.08780	0.07430	15.37585	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00700	0.00930	32.85714	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.05050	0.04100	18.81188	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.01970	0.02600	31.97970	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13260	0.11720	11.61388	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00180	0.00220	22.22222	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.29730	1.28150	1.21791	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.15480	0.14100	8.91473	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00750	0.00950	26.66667	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11500	0.10290	10.52174	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01770	0.02140	20.90395	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20120	0.18610	7.50497	0.00000	0.0000	0
19/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00390	0.00460	17.94872	0.00000	0.0000	0

**Future Open Interest**

**651,073**

**Option Open Interest**

**272,158**

**Total**

**923,231**