



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/01/2012

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
23/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.01730	7.98490	0.40413	8.05000	7.9785	246,855
23/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.98600	0.95400	3.24544	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.93700	0.90400	3.52188	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.03600	1.00300	3.18533	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.02200	0.98900	3.22896	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	1,000
23/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.87400	0.84200	3.66133	0.00000	0.0000	30,100
23/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.77800	0.74500	4.24165	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.22000	1.18700	2.70492	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.82600	0.79300	3.99516	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.26900	1.23700	2.52167	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.50700	0.47500	6.31164	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.23800	0.21500	9.66387	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.17100	0.18000	5.26316	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.63900	0.60600	5.16432	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11800	0.10400	11.86441	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.40100	0.41900	4.48878	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.31900	1.28600	2.50190	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	10,000
23/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10700	0.09400	12.14953	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.44000	0.45900	4.31818	0.00000	0.0000	250
23/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.17000	1.13700	2.82051	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.21400	0.19300	9.81308	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
23/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.19700	0.20800	5.58376	0.00000	0.0000	7,051
23/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.92300	0.89100	3.46696	0.00000	0.0000	10,000
23/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.36900	1.33600	2.41052	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.59400	0.56100	5.55556	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.14400	0.12800	11.11111	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.32700	0.34300	4.89297	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.29300	0.26700	8.87372	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.12600	0.13200	4.76190	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.97300	0.94000	3.39157	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.41900	1.38600	2.32558	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.32400	0.29600	8.64198	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.10700	0.11100	3.73832	0.00000	0.0000	250
23/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.19400	0.17400	10.30928	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.22700	0.23900	5.28634	0.00000	0.0000	4,620
23/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.26500	0.24000	9.43396	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.14800	0.15500	4.72973	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.15900	0.14100	11.32075	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.29200	0.30600	4.79452	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.68400	0.65200	4.67836	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.73100	0.69800	4.51436	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.12100	1.08800	2.94380	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.39000	0.36100	7.43590	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.17500	0.15700	10.28571	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.25800	0.27200	5.42636	0.00000	0.0000	366
23/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.55000	0.51800	5.81818	0.00000	0.0000	5,000
23/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03300	0.03300	0.00000	0.00000	0.0000	2,920
23/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.61800	1.58600	1.97775	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.86800	1.83500	1.76660	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.46500	0.43400	6.66667	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	13,860
23/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	6,620
23/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.36300	0.38000	4.68320	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.81800	1.78500	1.81518	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	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
23/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.07100	1.03800	3.08123	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.35600	0.32800	7.86517	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.08900	0.09300	4.49438	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.09700	0.08500	12.37113	0.00000	0.0000	4,850
23/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.48000	0.50000	4.16667	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.56800	1.53600	2.04082	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.42700	0.39600	7.25995	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	100
23/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.46800	1.43600	2.17984	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.51800	1.48600	2.10804	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
23/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.66800	1.63500	1.97842	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.91800	1.88500	1.72054	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.08800	0.07800	11.36364	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.52100	0.54300	4.22265	0.00000	0.0000	250
23/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	8,500
23/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.56400	0.58600	3.90071	0.00000	0.0000	190
23/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.04800	0.04200	12.50000	0.00000	0.0000	3
23/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.83100	0.85700	3.12876	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.01800	1.04500	2.65226	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.03500	0.03000	14.28571	0.00000	0.0000	6,700
23/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.06700	0.05900	11.94030	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.65000	0.67400	3.69231	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.06200	0.05400	12.90323	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.69500	0.71900	3.45324	0.00000	0.0000	176
23/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.78500	0.81100	3.31210	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.05200	0.04600	11.53846	0.00000	0.0000	15,860
23/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.74000	0.76500	3.37838	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.25700	1.28600	2.30708	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	2,000
23/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.50100	1.53000	1.93205	0.00000	0.0000	0
23/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	2,000
23/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.12510	8.09180	0.40984	8.14650	8.1061	39,418
23/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.92500	0.89400	3.35135	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05000	0.05200	4.00000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.88100	0.85000	3.51873	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05600	0.05800	3.57143	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.96900	0.93800	3.19917	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.37400	0.35600	4.81283	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.34900	0.36400	4.29799	0.00000	0.0000	132
23/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.38900	1.35700	2.30382	0.00000	0.0000	4,850
23/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.24600	0.23300	5.28455	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.62100	0.64100	3.22061	0.00000	0.0000	100
23/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.21200	0.20100	5.18868	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.73700	0.75900	2.98507	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.19300	0.18200	5.69948	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.81800	0.84000	2.68949	0.00000	0.0000	132
23/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.15200	1.12000	2.77778	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	2,000
23/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.72100	0.69200	4.02219	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	4,000
23/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.41800	0.39800	4.78469	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.29300	0.30600	4.43686	0.00000	0.0000	2,000
23/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.33700	0.32000	5.04451	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.41200	0.42800	3.88350	0.00000	0.0000	132
23/01/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.54700	0.52300	4.38757	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.17200	0.18100	5.23256	0.00000	0.0000	5,000
23/01/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.90100	0.92400	2.55272	0.00000	0.0000	0
23/01/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.17600	0.16600	5.68182	0.00000	0.0000	5,000
23/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.23310	8.19980	0.40446	8.22850	8.2285	6,256
23/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.11300	1.08100	2.87511	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08000	0.08100	1.25000	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.07100	1.04000	2.89449	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.08800	0.09000	2.27273	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.15600	1.12400	2.76817	0.00000	0.0000	16,000
23/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07300	0.07400	1.36986	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09700	0.09800	1.03093	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.03000	0.99800	3.10680	0.00000	0.0000	37,000
23/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.12800	1.15100	2.03901	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.26100	0.25100	3.83142	0.00000	0.0000	360
23/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.63000	0.60900	3.33333	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.29700	0.30900	4.04040	0.00000	0.0000	360
23/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.37000	0.35600	3.78378	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.73700	0.75600	2.57802	0.00000	0.0000	4,000
23/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.21200	1.23500	1.89769	0.00000	0.0000	0
23/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.24500	0.23500	4.08163	0.00000	0.0000	5,500
23/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.88700	0.90900	2.48027	0.00000	0.0000	1,500
23/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32000	0.30900	3.43750	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.33960	8.30650	0.39690	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.88800	0.86500	2.59009	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.24800	0.25900	4.43548	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.85900	0.83700	2.56112	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.26900	0.28100	4.46097	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.91800	0.89500	2.50545	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.22800	0.23900	4.82456	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.38800	0.40400	4.12371	0.00000	0.0000	540
23/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.72800	0.71000	2.47253	0.00000	0.0000	300
23/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.13900	1.16300	2.10711	0.00000	0.0000	0
23/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.37900	0.36900	2.63852	0.00000	0.0000	540
23/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.43400	8.40140	0.38653	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.88100	0.86300	2.04313	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.39700	0.41200	3.77834	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.85600	0.84000	1.86916	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.42200	0.43900	4.02844	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.90600	0.88800	1.98675	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.37200	0.38700	4.03226	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.15500	1.17900	2.07792	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.48900	0.48000	1.84049	0.00000	0.0000	180
23/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.81100	0.79600	1.84957	0.00000	0.0000	0
23/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.47700	0.49500	3.77358	0.00000	0.0000	180
23/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.65920	8.62690	0.37301	0.00000	0.0000	659
23/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.79400	0.78300	1.38539	0.00000	0.0000	0
23/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.11300	1.13400	1.88679	0.00000	0.0000	0
23/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.78000	0.76900	1.41026	0.00000	0.0000	0
23/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.14900	1.17000	1.82768	0.00000	0.0000	0
23/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.81000	0.79800	1.48148	0.00000	0.0000	0
23/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.07900	1.09900	1.85357	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.20220	9.17080	0.34122	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.46900	1.46000	0.61266	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.76700	0.78900	2.86832	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.45100	1.44300	0.55134	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.79900	0.82200	2.87860	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.48700	1.47900	0.53800	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.73500	0.75800	3.12925	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.49700	0.51400	3.42052	0.00000	0.0000	0
23/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.69900	1.68500	0.82401	0.00000	0.0000	200
23/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.27630	10.24490	0.30556	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.07800	2.06400	0.67372	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.00200	1.01900	1.69661	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.06000	2.04500	0.72816	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.03400	1.05000	1.54739	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.09600	2.08200	0.66794	0.00000	0.0000	0
23/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.97000	0.98700	1.75258	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.01730	7.98490	0.40413	8.00160	8.0016	801
23/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.50675	0.47506	6.25358	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.03945	0.04016	1.79975	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.46511	0.43388	6.71454	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.04781	0.04898	2.44719	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.54962	0.51757	5.83130	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03232	0.03267	1.08292	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.32633	0.34272	5.02252	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.14363	0.12762	11.14670	0.00000	0.0000	80
23/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.12510	8.09180	0.40984	8.10610	8.1061	83
23/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.28743	0.27253	5.18387	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.51233	0.53073	3.59144	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.27290	0.25865	5.22169	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.54780	0.56685	3.47755	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.30285	0.28730	5.13456	0.00000	0.0000	0
23/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.47775	0.49550	3.71533	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.43900	12.43930	0.00241	0.00000	0.0000	11,055
23/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.01700	1.01500	0.19666	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.96900	0.96700	0.20640	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.06400	1.06300	0.09398	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.92200	0.92000	0.21692	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03300	0.03100	6.06061	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.61000	0.60600	0.65574	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07100	0.06700	5.63380	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.45100	1.45100	0.00000	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	768
23/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.69300	0.69000	0.43290	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05400	0.05100	5.55556	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.34900	0.34000	2.57880	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.21000	0.20100	4.28571	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.11200	1.11000	0.17986	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.55000	1.54900	0.06452	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.78400	0.78100	0.38265	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.35400	1.35300	0.07386	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.53600	0.53100	0.93284	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.09700	0.09200	5.15464	0.00000	0.0000	768
23/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.57200	0.56800	0.69930	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.08300	0.07900	4.81928	0.00000	0.0000	9,000
23/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.23700	0.22700	4.21941	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.34800	0.33800	2.87356	0.00000	0.0000	3,000
23/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.56200	0.55200	1.77936	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.15100	0.14100	6.62252	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.16100	1.15300	0.68906	0.00000	0.0000	0
23/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	9,000
23/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.59480	12.59410	0.00556	0.00000	0.0000	2,865
23/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.90900	0.91000	0.11001	0.00000	0.0000	0
23/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16400	0.16600	1.21951	0.00000	0.0000	0
23/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.87400	0.87500	0.11442	0.00000	0.0000	0
23/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17900	0.18100	1.11732	0.00000	0.0000	0
23/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.94500	0.94600	0.10582	0.00000	0.0000	0
23/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15000	0.15200	1.33333	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.75090	12.75030	0.00471	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.45900	0.44900	2.17865	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.15800	1.14900	0.77720	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.44600	0.43700	2.01794	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.19500	1.18700	0.66946	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.47100	0.46200	1.91083	0.00000	0.0000	0
23/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.12000	1.11200	0.71429	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10390	0.10370	0.19249	0.00000	0.0000	3,828
23/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01394	0.01374	1.43472	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00473	0.00450	4.86258	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00083	0.00080	3.61446	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02390	0.02370	0.83682	0.00000	0.0000	0
23/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10550	0.10530	0.18957	0.00000	0.0000	25
23/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00381	0.00367	3.67454	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00631	0.00637	0.95087	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00169	0.00161	4.73373	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01419	0.01431	0.84567	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00896	0.00876	2.23214	0.00000	0.0000	0
23/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00146	0.00146	0.00000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.36350	10.40720	0.42167	10.42500	10.3285	23,210
23/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.36900	0.39100	5.96206	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.10600	0.08400	20.75472	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.33600	0.35700	6.25000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12300	0.10000	18.69919	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.40400	0.42800	5.94059	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09100	0.07100	21.97802	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.31700	1.36000	3.26500	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.27400	0.29300	6.93431	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.16100	0.13600	15.52795	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.60300	0.63600	5.47264	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04000	0.02900	27.50000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.36700	1.41000	3.14557	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	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
23/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.51800	0.54700	5.59846	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.05500	0.04000	27.27273	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.13200	0.14100	6.81818	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.36900	0.33400	9.48509	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.48300	0.44700	7.45342	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.24600	0.26400	7.31707	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.18300	0.15700	14.20765	0.00000	0.0000	10,200
23/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.78600	0.74700	4.96183	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.16100	1.12100	3.44531	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.07100	0.07700	8.45070	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.60800	0.57000	6.25000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.40200	1.36100	2.92439	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.06400	0.07000	9.37500	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.65100	0.61300	5.83717	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.83100	0.87000	4.69314	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.03400	0.03800	11.76471	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.97100	0.93100	4.11946	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.52400	0.48700	7.06107	0.00000	0.0000	3,400
23/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.69600	0.65700	5.60345	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	3,400
23/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.25700	1.21600	3.26173	0.00000	0.0000	0
23/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	10,200
23/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.50900	10.55350	0.42345	0.00000	0.0000	24,699
23/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.44300	0.46200	4.28894	0.00000	0.0000	0
23/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.33400	0.30900	7.48503	0.00000	0.0000	0
23/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.41900	0.43800	4.53461	0.00000	0.0000	0
23/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.36000	0.33500	6.94444	0.00000	0.0000	0
23/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.46700	0.48700	4.28266	0.00000	0.0000	0
23/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.30800	0.28400	7.79221	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.65900	10.70450	0.42687	0.00000	0.0000	350
23/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.48700	0.50700	4.10678	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.55400	0.52800	4.69314	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.46500	0.48400	4.08602	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.58200	0.55500	4.63918	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.51000	0.53100	4.11765	0.00000	0.0000	0
23/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.52700	0.50200	4.74383	0.00000	0.0000	0
23/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.08290	11.13170	0.44032	0.00000	0.0000	500
23/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.80400	0.82100	2.11443	0.00000	0.0000	0
23/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.21400	1.18200	2.63591	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.78900	0.80600	2.15463	0.00000	0.0000	0
23/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.24900	1.21700	2.56205	0.00000	0.0000	0
23/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.81900	0.83700	2.19780	0.00000	0.0000	0
23/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.17900	1.14800	2.62935	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.33660	8.38430	0.57218	8.39250	8.3675	23,081
23/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.09000	1.13700	4.31193	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.04100	1.08700	4.41883	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.14000	1.18700	4.12281	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.94200	0.98800	4.88323	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.38800	1.43500	3.38617	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.60800	0.65000	6.90789	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.89300	0.93900	5.15118	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.33800	1.38600	3.58744	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.13700	2.18400	2.19934	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.47400	0.51400	8.43882	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.37080	8.41770	0.56028	0.00000	0.0000	6,933
23/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.78600	0.82500	4.96183	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.06500	0.05700	12.30769	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.74500	0.78300	5.10067	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.82800	0.86700	4.71014	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.41100	8.45820	0.56117	0.00000	0.0000	2,298
23/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.49700	0.52200	5.03018	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.32200	0.30000	6.83230	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.47200	0.49600	5.08475	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.34700	0.32400	6.62824	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.52400	0.54900	4.77099	0.00000	0.0000	0
23/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.29900	0.27700	7.35786	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.43230	9.49120	0.62445	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.47500	2.52800	2.14141	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.34300	0.33700	1.74927	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.43400	2.48600	2.13640	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.35200	0.34500	1.98864	0.00000	0.0000	0
23/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.51700	2.56900	2.06595	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.33500	0.32800	2.08955	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.89790	7.93050	0.41277	0.00000	0.0000	10
23/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.37800	0.40500	7.14286	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.33800	0.36300	7.39645	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.42100	0.45000	6.88836	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.98740	8.02010	0.40939	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.19300	0.20200	4.66321	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.35600	0.33200	6.74157	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.17800	0.18600	4.49438	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.39100	0.36600	6.39386	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.20900	0.21900	4.78469	0.00000	0.0000	0
23/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.32200	0.29900	7.14286	0.00000	0.0000	0
23/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.20890	0.19280	7.70704	0.00000	0.0000	100,000
23/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11510	0.12250	6.42919	0.00000	0.0000	100,000
23/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.07650	0.07650	0.00000	0.00000	0.0000	12,500
23/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11630	0.10810	7.05073	0.00000	0.0000	12,500
23/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01090	0.00920	15.59633	0.00000	0.0000	19,481
23/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05390	0.05880	9.09091	0.00000	0.0000	12,987
23/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.58760	8.62490	0.43435	0.00000	0.0000	25
23/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.20100	0.21400	6.46766	0.00000	0.0000	0
23/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21300	0.18900	11.26761	0.00000	0.0000	0
23/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.18200	0.19300	6.04396	0.00000	0.0000	0
23/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24400	0.21800	10.65574	0.00000	0.0000	0
23/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.22500	0.23900	6.22222	0.00000	0.0000	0
23/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18700	0.16400	12.29947	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.71910	8.75580	0.42092	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.26100	0.26700	2.29885	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.64200	0.61100	4.82866	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.24900	0.25300	1.60643	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.68000	0.64700	4.85294	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.27500	0.28100	2.18182	0.00000	0.0000	0
23/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.60600	0.57500	5.11551	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.44350	6.48330	0.61768	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.21200	0.23800	12.26415	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.05200	0.03800	26.92308	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.20500	0.23000	12.19512	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.05500	0.04000	27.27273	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.21900	0.24600	12.32877	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.04900	0.03600	26.53061	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.49400	6.53320	0.60363	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.32800	0.35200	7.31707	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13400	0.11900	11.19403	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
23/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.29800	0.32000	7.38255	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.15400	0.13700	11.03896	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.35900	0.38500	7.24234	0.00000	0.0000	0
23/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11500	0.10200	11.30435	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
23/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.26430	1.25870	0.44293	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.07350	0.06800	7.48299	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00920	0.00930	1.08696	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.04030	0.03590	10.91811	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02600	0.02720	4.61538	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.11650	0.11090	4.80687	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00220	0.00220	0.00000	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.28050	1.27540	0.39828	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.14000	0.13540	3.28571	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00950	0.01000	5.26316	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.10220	0.09800	4.10959	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02170	0.02260	4.14747	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.18520	0.18030	2.64579	0.00000	0.0000	0
23/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00470	0.00490	4.25532	0.00000	0.0000	0

Future Open Interest										650,419
Option Open Interest										282,258
Total										932,677