



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 24/01/2012

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
24/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.98490	8.05730	0.90671	8.08030	8.0200	245,489
24/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.95400	1.02500	7.44235	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.90400	0.97600	7.96460	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.00300	1.07400	7.07876	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.98900	1.06100	7.28008	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
24/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.84200	0.91300	8.43230	0.00000	0.0000	30,100
24/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.74500	0.81500	9.39597	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.18700	1.25900	6.06571	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.79300	0.86400	8.95334	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.23700	1.30900	5.82053	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.47500	0.53700	13.05263	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04000	0.03000	25.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.21500	0.25300	17.67442	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.18000	0.14600	18.88889	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.60600	0.67300	11.05611	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.10400	0.12200	17.30769	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.41900	0.36500	12.88783	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.28600	1.35900	5.67652	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	10,000
24/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.09400	0.11000	17.02128	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.45900	0.40300	12.20044	0.00000	0.0000	250
24/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.13700	1.20900	6.33245	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.19300	0.22700	17.61658	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
24/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.20800	0.17000	18.26923	0.00000	0.0000	7,051
24/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.89100	0.96200	7.96857	0.00000	0.0000	10,000
24/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.33600	1.40800	5.38922	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.56100	0.62700	11.76471	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.12800	0.14900	16.40625	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.34300	0.29200	14.86880	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.26700	0.31100	16.47940	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.13200	0.10400	21.21212	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.94000	1.01100	7.55319	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.38600	1.45800	5.19481	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.29600	0.34300	15.87838	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.11100	0.08600	22.52252	0.00000	0.0000	250
24/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.17400	0.20300	16.66667	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.23900	0.19600	17.99163	0.00000	0.0000	4,620
24/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.24000	0.28100	17.08333	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.15500	0.12400	20.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.14100	0.16600	17.73050	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.30600	0.25900	15.35948	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.65200	0.71900	10.27607	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.69800	0.76700	9.88539	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.08800	1.16000	6.61765	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.36100	0.41400	14.68144	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.07600	0.05700	25.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.15700	0.18300	16.56051	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.27200	0.22600	16.91176	0.00000	0.0000	366
24/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.51800	0.58200	12.35521	0.00000	0.0000	5,000
24/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03300	0.02500	24.24242	0.00000	0.0000	2,920
24/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.58600	1.65800	4.53972	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.83500	1.90800	3.97820	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.43400	0.49400	13.82488	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.04900	0.03700	24.48980	0.00000	0.0000	13,860
24/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.11500	0.13500	17.39130	0.00000	0.0000	6,620
24/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.38000	0.32800	13.68421	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.78500	1.85800	4.08964	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	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
24/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.03800	1.11000	6.93642	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.32800	0.37800	15.24390	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09300	0.07100	23.65591	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.08500	0.10000	17.64706	0.00000	0.0000	4,850
24/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.50000	0.44300	11.40000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.53600	1.60800	4.68750	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.39600	0.45200	14.14141	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.06100	0.04500	26.22951	0.00000	0.0000	100
24/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.43600	1.50800	5.01393	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.48600	1.55800	4.84522	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
24/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.63500	1.70800	4.46483	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.88500	1.95700	3.81963	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.07800	0.09000	15.38462	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.54300	0.48300	11.04972	0.00000	0.0000	250
24/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.07100	0.08200	15.49296	0.00000	0.0000	8,500
24/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.58600	0.52500	10.40956	0.00000	0.0000	190
24/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.04200	0.04800	14.28571	0.00000	0.0000	3
24/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.85700	0.79100	7.70128	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.04500	0.97800	6.41148	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	6,700
24/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.05900	0.06800	15.25424	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.67400	0.61100	9.34718	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.71900	0.65500	8.90125	0.00000	0.0000	176
24/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.81100	0.74500	8.13810	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	15,860
24/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.76500	0.70000	8.49673	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.28600	1.21700	5.36547	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	2,000
24/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.53000	1.46000	4.57516	0.00000	0.0000	0
24/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	2,000
24/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.09180	8.16500	0.90462	8.17000	8.1300	39,373
24/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.89400	0.95900	7.27069	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05200	0.04400	15.38462	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.85000	0.91500	7.64706	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05800	0.05000	13.79310	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.93800	1.00400	7.03625	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04600	0.03900	15.21739	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
24/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.35600	0.38800	8.98876	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.36400	0.32300	11.26374	0.00000	0.0000	132
24/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.35700	1.42700	5.15844	0.00000	0.0000	4,850
24/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.23300	0.25300	8.58369	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.64100	0.58800	8.26833	0.00000	0.0000	100
24/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.20100	0.21800	8.45771	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.75900	0.70300	7.37813	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.18200	0.19700	8.24176	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.84000	0.78200	6.90476	0.00000	0.0000	132
24/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.12000	1.18900	6.16071	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	2,000
24/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.69200	0.75000	8.38150	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.10000	0.08500	15.00000	0.00000	0.0000	4,000
24/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.39800	0.43300	8.79397	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.30600	0.26800	12.41830	0.00000	0.0000	2,000
24/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.32000	0.34800	8.75000	314.00000	314.0000	0
24/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.42800	0.38300	10.51402	0.00000	0.0000	132
24/01/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.52300	0.56900	8.79541	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.18100	0.15400	14.91713	0.00000	0.0000	5,000
24/01/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.92400	0.86400	6.49351	0.00000	0.0000	0
24/01/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.16600	0.17900	7.83133	0.00000	0.0000	5,000
24/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.19980	8.27280	0.89027	0.00000	0.0000	6,256
24/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.08100	1.14400	5.82794	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.04000	1.10100	5.86538	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09000	0.07800	13.33333	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.12400	1.18700	5.60498	0.00000	0.0000	16,000
24/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07400	0.06400	13.51351	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.99800	1.05900	6.11222	0.00000	0.0000	37,000
24/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.15100	1.09300	5.03910	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.25100	0.26600	5.97610	0.00000	0.0000	360
24/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.60900	0.64600	6.07553	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.30900	0.27300	11.65049	0.00000	0.0000	360
24/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.35600	0.37800	6.17978	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.75600	0.70500	6.74603	0.00000	0.0000	4,000
24/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.23500	1.17500	4.85830	0.00000	0.0000	0
24/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.23500	0.24800	5.53191	0.00000	0.0000	5,500
24/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.90900	0.85400	6.05061	0.00000	0.0000	1,500
24/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.30900	0.32700	5.82524	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.30650	8.37830	0.86438	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.86500	0.91100	5.31792	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25900	0.23300	10.03861	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.83700	0.88100	5.25687	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
24/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.28100	0.25300	9.96441	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.89500	0.94200	5.25140	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23900	0.21400	10.46025	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.40400	0.36800	8.91089	0.00000	0.0000	540
24/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.71000	0.74600	5.07042	0.00000	0.0000	300
24/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.16300	1.10900	4.64316	0.00000	0.0000	0
24/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.36900	0.38700	4.87805	0.00000	0.0000	540
24/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.40140	8.47330	0.85581	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.86300	0.90400	4.75087	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.41200	0.38100	7.52427	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.84000	0.87900	4.64286	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.43900	0.40600	7.51708	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.88800	0.93000	4.72973	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.38700	0.35700	7.75194	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.17900	1.12900	4.24088	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.48000	0.50200	4.58333	0.00000	0.0000	180
24/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.79600	0.83300	4.64824	0.00000	0.0000	0
24/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.49500	0.46000	7.07071	0.00000	0.0000	180
24/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.62690	8.69820	0.82648	0.00000	0.0000	659
24/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.78300	0.81200	3.70370	0.00000	0.0000	0
24/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.13400	1.09200	3.70370	0.00000	0.0000	0
24/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.76900	0.79700	3.64109	0.00000	0.0000	0
24/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.17000	1.12700	3.67521	0.00000	0.0000	0
24/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.79800	0.82700	3.63409	0.00000	0.0000	0
24/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.09900	1.05700	3.82166	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.17080	9.24310	0.78837	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.46000	1.49600	2.46575	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.78900	0.75300	4.56274	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.44300	1.47800	2.42550	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.82200	0.78500	4.50122	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.47900	1.51500	2.43408	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.75800	0.72200	4.74934	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.51400	0.49200	4.28016	0.00000	0.0000	0
24/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.68500	1.73500	2.96736	0.00000	0.0000	200
24/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.24490	10.31720	0.70572	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.06400	2.10700	2.08333	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.01900	0.99000	2.84593	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.04500	2.08900	2.15159	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.05000	1.02200	2.66667	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.08200	2.12700	2.16138	0.00000	0.0000	0
24/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.98700	0.96000	2.73556	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.98490	8.05730	0.90671	8.06690	8.0370	801
24/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.47506	0.53734	13.10992	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04016	0.03004	25.19920	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.43388	0.49427	13.91860	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
24/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.04898	0.03697	24.52021	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.51757	0.58152	12.35582	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03267	0.02422	25.86471	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.34272	0.29211	14.76716	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.12762	0.14941	17.07413	0.00000	0.0000	80
24/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.09180	8.16500	0.90462	8.16750	8.1675	83
24/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.27253	0.29656	8.81738	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.53073	0.48156	9.26460	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.25865	0.28132	8.76474	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.56685	0.51632	8.91417	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.28730	0.31275	8.85834	0.00000	0.0000	0
24/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.49550	0.44775	9.63673	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.43930	12.54480	0.84812	12.53900	12.4890	11,055
24/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.01500	1.11400	9.75369	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.96700	1.06600	10.23785	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.06300	1.16200	9.31326	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.92000	1.01800	10.65217	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03100	0.02300	25.80645	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.60600	0.68900	13.69637	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06700	0.04400	34.32836	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.45100	1.55400	7.09855	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	768
24/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.69000	0.78100	13.18841	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05100	0.03600	29.41176	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.34000	0.39800	17.05882	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.20100	0.15300	23.88060	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.11000	1.21100	9.09910	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.54900	1.65200	6.64945	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.78100	0.87500	12.03585	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04200	0.03000	28.57143	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.35300	1.45500	7.53880	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.53100	0.60800	14.50094	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.09200	0.06300	31.52174	0.00000	0.0000	768
24/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.56800	0.64700	13.90845	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07900	0.05200	34.17722	0.00000	0.0000	9,000
24/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.22700	0.26500	16.74009	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.33800	0.27000	20.11834	0.00000	0.0000	3,000
24/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.55200	0.46900	15.03623	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.14100	0.16400	16.31206	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
24/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.15300	1.05400	8.58630	0.00000	0.0000	0
24/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	9,000
24/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.59410	12.70100	0.84881	12.72000	12.7200	2,865
24/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.91000	0.98600	8.35165	0.00000	0.0000	0
24/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16600	0.13500	18.67470	0.00000	0.0000	0
24/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.87500	0.94900	8.45714	0.00000	0.0000	0
24/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.18100	0.14800	18.23204	0.00000	0.0000	0
24/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.94600	1.02400	8.24524	0.00000	0.0000	0
24/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15200	0.12300	19.07895	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.75030	12.85660	0.83371	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.44900	0.48000	6.90423	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.14900	1.07300	6.61445	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.43700	0.46600	6.63616	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.18700	1.10900	6.57119	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.46200	0.49400	6.92641	0.00000	0.0000	0
24/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.11200	1.03700	6.74460	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10370	0.10360	0.09643	0.00000	0.0000	3,828
24/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01374	0.01364	0.72780	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00450	0.00442	1.77778	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00080	0.00082	2.50000	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02370	0.02360	0.42194	0.00000	0.0000	0
24/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10530	0.10510	0.18993	0.00000	0.0000	25
24/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00367	0.00360	1.90736	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00637	0.00650	2.04082	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00161	0.00157	2.48447	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01431	0.01447	1.11810	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00876	0.00862	1.59817	0.00000	0.0000	0
24/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00146	0.00152	4.10959	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.40720	10.45000	0.41125	10.50000	10.4635	23,220
24/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.39100	0.42100	7.67263	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.08400	0.07100	15.47619	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.35700	0.38400	7.56303	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.10000	0.08400	16.00000	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.42800	0.45800	7.00935	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07100	0.05800	18.30986	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.36000	1.40300	3.16176	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.29300	0.31700	8.19113	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13600	0.11700	13.97059	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.63600	0.67400	5.97484	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.41000	1.45200	2.97872	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.54700	0.58300	6.58135	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.14100	0.15200	7.80142	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.33400	0.30200	9.58084	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.10400	0.11200	7.69231	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.44700	0.41200	7.82998	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.26400	0.28700	8.71212	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15700	0.13700	12.73885	0.00000	0.0000	10,200
24/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.74700	0.70700	5.35475	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.12100	1.07900	3.74665	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.07700	0.08300	7.79221	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.57000	0.53300	6.49123	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.36100	1.31800	3.15944	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.61300	0.57500	6.19902	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.87000	0.91000	4.59770	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.93100	0.89000	4.40387	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.09400	0.10100	7.44681	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.48700	0.45100	7.39220	0.00000	0.0000	3,400
24/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.65700	0.61800	5.93607	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	3,400
24/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.21600	1.17400	3.45395	0.00000	0.0000	0
24/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	10,200
24/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.55350	10.59600	0.40271	10.62100	10.6210	24,649
24/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.46200	0.48100	4.11255	0.00000	0.0000	0
24/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.30900	0.28500	7.76699	0.00000	0.0000	0
24/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.43800	0.45700	4.33790	0.00000	0.0000	0
24/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.33500	0.31100	7.16418	0.00000	0.0000	0
24/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.48700	0.50700	4.10678	0.00000	0.0000	0
24/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.28400	0.26100	8.09859	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.70450	10.74480	0.37648	0.00000	0.0000	350
24/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.50700	0.56100	10.65089	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52800	0.54200	2.65152	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.48400	0.53800	11.15702	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55500	0.56900	2.52252	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.53100	0.58600	10.35782	0.00000	0.0000	0
24/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.50200	0.51700	2.98805	0.00000	0.0000	0
24/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.13170	11.16020	0.25603	0.00000	0.0000	500
24/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.82100	0.83200	1.33983	0.00000	0.0000	0
24/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.18200	1.16500	1.43824	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
24/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.80600	0.81700	1.36476	0.00000	0.0000	0
24/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.21700	1.20000	1.39688	0.00000	0.0000	0
24/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.83700	0.84800	1.31422	0.00000	0.0000	0
24/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.14800	1.13100	1.48084	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19			Foreign Exchange Future	8.38430	8.36540	0.22542	8.40250	8.4025	23,181
24/01/2012	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.13700	1.11800	1.67106	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08700	1.06900	1.65593	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.18700	1.16800	1.60067	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.98800	0.97000	1.82186	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.43500	1.41700	1.25436	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65000	0.63300	2.61538	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93900	0.92100	1.91693	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.38600	1.36700	1.37085	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	2.18400	2.16500	0.86996	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51400	0.49600	3.50195	0.00000	0.0000	0
24/01/2012	AUS / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18			Foreign Exchange Future	8.41770	8.39960	0.21502	0.00000	0.0000	6,933
24/01/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.82500	0.80800	2.06061	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05700	0.05800	1.75439	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.78300	0.76600	2.17114	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06500	0.06600	1.53846	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.86700	0.85100	1.84544	0.00000	0.0000	0
24/01/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.45820	8.43950	0.22109	0.00000	0.0000	2,298
24/01/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.52200	0.50900	2.49042	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.30000	0.30600	2.00000	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.49600	0.48300	2.62097	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.32400	0.33000	1.85185	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.54900	0.53600	2.36794	0.00000	0.0000	0
24/01/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.27700	0.28300	2.16606	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.49120	9.46750	0.24970	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.52800	2.50600	0.87025	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.33700	0.33900	0.59347	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.48600	2.46400	0.88496	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.34500	0.34700	0.57971	0.00000	0.0000	0
24/01/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.56900	2.54700	0.85636	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
24/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.32800	0.33000	0.60976	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.93050	7.95040	0.25093	0.00000	0.0000	10
24/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.40500	0.42200	4.19753	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.36300	0.37900	4.40771	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.45000	0.46700	3.77778	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.02010	8.04090	0.25935	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.20200	0.20400	0.99010	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33200	0.31300	5.72289	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.18600	0.18800	1.07527	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36600	0.34700	5.19126	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.21900	0.22200	1.36986	0.00000	0.0000	0
24/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.29900	0.28100	6.02007	0.00000	0.0000	0
24/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.19280	0.21870	13.43361	0.00000	0.0000	100,000
24/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.12250	0.10450	14.69388	0.00000	0.0000	100,000
24/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.07650	0.00310	95.94771	0.00000	0.0000	12,500
24/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.10810	0.12930	19.61147	0.00000	0.0000	12,500
24/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00920	0.00250	72.82609	0.00000	0.0000	19,481
24/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05880	0.04030	31.46259	0.00000	0.0000	12,987
24/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.62490	8.66870	0.50783	8.67300	8.6730	25
24/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.21400	0.22700	6.07477	0.00000	0.0000	0
24/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.18900	0.15800	16.40212	0.00000	0.0000	0
24/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.19300	0.20200	4.66321	0.00000	0.0000	0
24/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21800	0.18300	16.05505	0.00000	0.0000	0
24/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.23900	0.25500	6.69456	0.00000	0.0000	0
24/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.16400	0.13600	17.07317	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.75580	8.80010	0.50595	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.26700	0.27000	1.12360	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.61100	0.57000	6.71031	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.25300	0.25600	1.18577	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.64700	0.60600	6.33694	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.28100	0.28500	1.42349	0.00000	0.0000	0
24/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.57500	0.53500	6.95652	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.48330	6.48760	0.06632	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23800	0.24100	1.26050	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.23000	0.23400	1.73913	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04000	0.04000	0.00000	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24600	0.24900	1.21951	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.03600	0.03500	2.77778	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.53320	6.53680	0.05510	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.35200	0.35400	0.56818	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11900	0.11700	1.68067	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
24/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32000	0.32300	0.93750	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13700	0.13600	0.72993	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38500	0.38800	0.77922	0.00000	0.0000	0
24/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.10200	0.10100	0.98039	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.25870	1.27010	0.90570	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.06800	0.07710	13.38235	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00930	0.00700	24.73118	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.03590	0.04200	16.99164	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02720	0.02190	19.48529	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.11090	0.12190	9.91885	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00220	0.00180	18.18182	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.27540	1.28690	0.90168	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.13540	0.14520	7.23781	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01000	0.00830	17.00000	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.09800	0.10620	8.36735	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02260	0.01930	14.60177	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.18030	0.19100	5.93455	0.00000	0.0000	0
24/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00490	0.00410	16.32653	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>649,068</b>
<b>Option Open Interest</b>										<b>282,258</b>
<b>Total</b>										<b>931,326</b>