



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/01/2012

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
17/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.16710	8.12180	0.55466	8.14000	8.0782	242,979
17/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.13500	1.09000	3.96476	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.08600	1.04100	4.14365	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.18500	1.13900	3.88186	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.17100	1.12500	3.92827	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
17/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.02300	0.97700	4.49658	0.00000	0.0000	30,100
17/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.92500	0.87900	4.97297	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.36900	1.32400	3.28707	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.97400	0.92800	4.72279	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.41900	1.37400	3.17125	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.64400	0.60000	6.83230	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.33900	0.30300	10.61947	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.12200	0.13100	7.37705	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.78100	0.73600	5.76184	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.18000	0.15600	13.33333	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.31300	0.33400	6.70927	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.46900	1.42300	3.13138	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	10,000
17/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.16500	0.14300	13.33333	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.34800	0.37100	6.60920	0.00000	0.0000	250
17/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.32000	1.27400	3.48485	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.31000	0.27600	10.96774	0.00000	0.0000	4,250

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
17/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.14300	0.15400	7.69231	0.00000	0.0000	7,051
17/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.07200	1.02700	4.19776	0.00000	0.0000	10,000
17/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.51900	1.47300	3.02831	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.73500	0.69000	6.12245	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.21400	0.18800	12.14953	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.24700	0.26600	7.69231	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.40300	0.36500	9.42928	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.08600	0.09300	8.13953	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.12200	1.07600	4.09982	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.56800	1.52300	2.86990	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.43800	0.39900	8.90411	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.07100	0.07700	8.45070	0.00000	0.0000	250
17/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.28300	0.25000	11.66078	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.16600	0.17800	7.22892	0.00000	0.0000	4,620
17/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.37000	0.33300	10.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.10300	0.11100	7.76699	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.23400	0.20600	11.96581	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.21700	0.23400	7.83410	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.82800	0.78300	5.43478	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.87700	0.83100	5.24515	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.27000	1.22500	3.54331	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.51600	0.47200	8.52713	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.04900	0.05000	2.04082	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.25800	0.22600	12.40310	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.19100	0.20400	6.80628	0.00000	0.0000	366
17/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.68900	0.64400	6.53120	0.00000	0.0000	5,000
17/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	2,420
17/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.76800	1.72300	2.54525	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.01700	1.97200	2.23104	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.60000	0.55600	7.33333	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	13,860
17/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.19600	0.17100	12.75510	0.00000	0.0000	6,620
17/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.27900	0.29900	7.16846	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.96800	1.92200	2.33740	0.00000	0.0000	0
17/01/2012	\$ / 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
17/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.22100	1.17500	3.76740	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.47500	0.43500	8.42105	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.05800	0.06300	8.62069	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.15100	0.13000	13.90728	0.00000	0.0000	4,850
17/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.38400	0.40800	6.25000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.71800	1.67300	2.61932	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.55700	0.51400	7.71993	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.61800	1.57300	2.78121	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.66800	1.62300	2.69784	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
17/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.81800	1.77200	2.53025	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.06700	2.02200	2.17707	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.13800	0.11900	13.76812	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.42100	0.44700	6.17577	0.00000	0.0000	250
17/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.12700	0.10900	14.17323	0.00000	0.0000	8,000
17/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.46000	0.48700	5.86957	0.00000	0.0000	190
17/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	3
17/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.71200	0.74600	4.77528	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.89200	0.92800	4.03587	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	6,700
17/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.10700	0.09200	14.01869	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.54000	0.57000	5.55556	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.09900	0.08500	14.14141	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.58200	0.61300	5.32646	0.00000	0.0000	176
17/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.66800	0.70100	4.94012	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.08500	0.07300	14.11765	0.00000	0.0000	15,860
17/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.62500	0.65700	5.12000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.09200	0.07900	14.13043	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.12500	1.16400	3.46667	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.04200	0.03600	14.28571	0.00000	0.0000	2,000
17/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.36400	1.40400	2.93255	0.00000	0.0000	0
17/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.03100	0.02600	16.12903	0.00000	0.0000	2,000
17/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.27720	8.23110	0.55695	8.23960	8.1900	38,843
17/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.07000	1.02300	4.39252	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.02500	0.97800	4.58537	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04800	0.04700	2.08333	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.11500	1.06800	4.21525	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03800	0.03700	2.63158	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
17/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.46900	0.43200	7.88913	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.29200	0.30100	3.08219	0.00000	0.0000	132
17/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.54000	1.49300	3.05195	0.00000	0.0000	4,850
17/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.31900	0.29000	9.09091	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.54200	0.55900	3.13653	0.00000	0.0000	100
17/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.27700	0.25100	9.38628	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.65000	0.67000	3.07692	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.25300	0.22900	9.48617	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.72600	0.74800	3.03030	0.00000	0.0000	132
17/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.30100	1.25400	3.61261	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	2,000
17/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.85300	0.80700	5.39273	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.07600	0.07600	0.00000	0.00000	0.0000	4,000
17/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.51800	0.47800	7.72201	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.24100	0.24700	2.48963	0.00000	0.0000	2,000
17/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.42500	0.39000	8.23529	0.00000	0.0000	0
17/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.34800	0.35900	3.16092	0.00000	0.0000	132
17/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.38850	8.34100	0.56625	0.00000	0.0000	6,456
17/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.25900	1.20900	3.97141	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07100	0.06800	4.22535	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.21600	1.16600	4.11184	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.07800	0.07500	3.84615	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.30200	1.25300	3.76344	0.00000	0.0000	16,000
17/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06400	0.06200	3.12500	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.08600	0.08200	4.65116	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.17400	1.12300	4.34412	0.00000	0.0000	37,000
17/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.04000	1.06100	2.01923	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.32800	0.30200	7.92683	0.00000	0.0000	360
17/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.74500	0.70000	6.04027	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.25700	0.25900	0.77821	0.00000	0.0000	360
17/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.45400	0.42100	7.26872	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.66600	0.68000	2.10210	0.00000	0.0000	4,000
17/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.12000	1.14300	2.05357	0.00000	0.0000	0
17/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.30800	0.28400	7.79221	0.00000	0.0000	5,500
17/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.80900	0.82600	2.10136	0.00000	0.0000	1,500
17/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.39700	0.36700	7.55668	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.49750	8.44940	0.56605	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.01500	0.96500	4.92611	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.21800	0.21600	0.91743	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.98500	0.93500	5.07614	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.23800	0.23600	0.84034	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.04700	0.99700	4.77555	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.20000	0.19800	1.00000	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.34800	0.34700	0.28736	0.00000	0.0000	540

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
17/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.84500	0.79600	5.79882	0.00000	0.0000	300
17/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.06300	1.07800	1.41110	0.00000	0.0000	0
17/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.46000	0.42700	7.17391	0.00000	0.0000	540
17/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.58950	8.54320	0.53903	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.00200	0.95000	5.18962	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.36300	0.35700	1.65289	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.97700	0.92500	5.32242	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.38800	0.38200	1.54639	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.02900	0.97600	5.15063	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.34000	0.33300	2.05882	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.09100	1.09800	0.64161	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.58000	0.54100	6.72414	0.00000	0.0000	180
17/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.92800	0.87600	5.60345	0.00000	0.0000	0
17/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.43900	0.43300	1.36674	0.00000	0.0000	180
17/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.81130	8.76540	0.52092	0.00000	0.0000	659
17/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.91500	0.85900	6.12022	0.00000	0.0000	0
17/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.08200	1.07200	0.92421	0.00000	0.0000	0
17/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.89900	0.84300	6.22914	0.00000	0.0000	0
17/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.11600	1.10600	0.89606	0.00000	0.0000	0
17/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.93100	0.87500	6.01504	0.00000	0.0000	0
17/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.04800	1.03800	0.95420	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.34010	9.29780	0.45289	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.60100	1.53500	4.12242	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.76100	0.73700	3.15375	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.58300	1.51700	4.16930	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.79300	0.76900	3.02648	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.62000	1.55400	4.07407	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.73000	0.70600	3.28767	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.49800	0.47200	5.22088	0.00000	0.0000	0
17/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.83800	1.77000	3.69967	0.00000	0.0000	200
17/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.41420	10.37190	0.40618	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.23800	2.16200	3.39589	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.02400	0.99000	3.32031	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.22000	2.14400	3.42342	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.05600	1.02200	3.21970	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.25600	2.18000	3.36879	0.00000	0.0000	0
17/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.99200	0.95800	3.42742	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.16710	8.12180	0.55466	8.09320	8.0932	791
17/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.64403	0.59969	6.88477	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.02693	0.02789	3.56480	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.60009	0.55605	7.33890	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.03299	0.03425	3.81934	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.68891	0.64434	6.46964	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.02181	0.02254	3.34709	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.24738	0.26610	7.56731	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
17/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.21448	0.18790	12.39276	0.00000	0.0000	80
17/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.27720	8.23110	0.55695	0.00000	0.0000	83
17/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.36768	0.33556	8.73586	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.44048	0.45446	3.17381	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.35043	0.31942	8.84913	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.47323	0.48832	3.18872	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.38590	0.35266	8.61363	0.00000	0.0000	0
17/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.40870	0.42156	3.14656	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.50040	12.45360	0.37439	12.47000	12.4490	10,839
17/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.07900	1.03300	4.26321	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.03100	0.98600	4.36469	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03100	0.03200	3.22581	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.12600	1.08000	4.08526	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.98400	0.93900	4.57317	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.66500	0.62600	5.86466	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06500	0.07200	10.76923	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.51300	1.46700	3.04032	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	768
17/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.75400	0.70900	5.96817	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.39800	0.36700	7.78894	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.19800	0.21300	7.57576	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.17400	1.12800	3.91823	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.61200	1.56500	2.91563	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.84500	0.80000	5.32544	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.41600	1.37000	3.24859	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.59000	0.55200	6.44068	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.09000	0.09800	8.88889	0.00000	0.0000	768
17/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.62700	0.58800	6.22010	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07700	0.08400	9.09091	0.00000	0.0000	9,000
17/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.27900	0.25600	8.24373	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.32900	0.35200	6.99088	0.00000	0.0000	3,000
17/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.53500	0.56500	5.60748	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.18500	0.16900	8.64865	0.00000	0.0000	3,000
17/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.12000	1.15900	3.48214	0.00000	0.0000	0
17/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.07000	0.06300	10.00000	0.00000	0.0000	9,000
17/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.65680	12.60890	0.37845	12.59000	12.5700	2,835
17/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.97000	0.92000	5.15464	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
17/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16300	0.16100	1.22699	0.00000	0.0000	0
17/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.93500	0.88500	5.34759	0.00000	0.0000	0
17/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17800	0.17600	1.12360	0.00000	0.0000	0
17/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.00600	0.95600	4.97018	0.00000	0.0000	0
17/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.14900	0.14700	1.34228	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.81510	12.76570	0.38548	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.49300	0.47100	4.46247	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.12800	1.15500	2.39362	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.48000	0.45900	4.37500	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.16500	1.19300	2.40343	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.50600	0.48400	4.34783	0.00000	0.0000	0
17/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.09100	1.11800	2.47479	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10650	0.10580	0.65728	0.00000	0.0000	4,328
17/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01653	0.01583	4.23472	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00691	0.00626	9.40666	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00041	0.00046	12.19512	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02650	0.02580	2.64151	0.00000	0.0000	0
17/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10810	0.10740	0.64755	0.10600	0.1060	25
17/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00515	0.00465	9.70874	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00505	0.00525	3.96040	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00243	0.00214	11.93416	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01233	0.01274	3.32522	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01116	0.01046	6.27240	0.00000	0.0000	0
17/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00106	0.00106	0.00000	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.34900	10.33360	0.14881	10.38600	10.3200	21,637
17/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.37400	0.35300	5.61497	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.34300	0.32200	6.12245	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.14400	0.13800	4.16667	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.40700	0.38600	5.15971	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.30400	1.28800	1.22699	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.28400	0.26500	6.69014	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.18500	0.18100	2.16216	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.59800	0.57700	3.51171	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04900	0.04300	12.24490	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.35300	1.33700	1.18256	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.51700	0.49500	4.25532	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06800	0.06100	10.29412	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.14700	0.13400	8.84354	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.39800	0.40000	0.50251	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
17/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.11100	0.10100	9.00901	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.51200	0.51700	0.97656	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.25800	0.23900	7.36434	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.20900	0.20500	1.91388	0.00000	0.0000	10,200
17/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.06000	0.05500	8.33333	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.81100	0.82100	1.23305	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.18300	1.19600	1.09890	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.08400	0.07700	8.33333	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.63500	0.64300	1.25984	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.42300	1.43700	0.98384	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.07700	0.07000	9.09091	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.67800	0.68600	1.17994	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.82100	0.80200	2.31425	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.99500	1.00600	1.10553	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.55200	0.55800	1.08696	0.00000	0.0000	3,400
17/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.72200	0.73100	1.24654	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	3,400
17/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.27800	1.29200	1.09546	0.00000	0.0000	0
17/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	10,200
17/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.49700	10.48010	0.16100	10.52900	10.4625	24,689
17/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.46300	0.44500	3.88769	0.00000	0.0000	0
17/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.36600	0.36500	0.27322	0.00000	0.0000	0
17/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.44100	0.42300	4.08163	0.00000	0.0000	0
17/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.39400	0.39300	0.25381	0.00000	0.0000	0
17/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.48700	0.46800	3.90144	0.00000	0.0000	0
17/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.34000	0.33800	0.58824	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.64950	10.63030	0.18029	0.00000	0.0000	350
17/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.52100	0.51100	1.91939	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59700	0.60600	1.50754	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.49900	0.48900	2.00401	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62500	0.63400	1.44000	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.54400	0.53300	2.02206	0.00000	0.0000	0
17/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.57000	0.57800	1.40351	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.08130	11.05710	0.21839	0.00000	0.0000	500
17/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.88700	0.85000	4.17136	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.29900	1.28600	1.00077	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.87200	0.83600	4.12844	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.33400	1.32200	0.89955	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.90300	0.86500	4.20819	0.00000	0.0000	0
17/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.26500	1.25100	1.10672	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
17/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.36850	8.38320	0.17566	0.00000	0.0000	28,381
17/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.12300	1.13700	1.24666	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.07400	1.08800	1.30354	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.17200	1.18700	1.27986	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97500	0.98900	1.43590	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.42100	1.43500	0.98522	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.64400	0.65400	1.55280	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.92600	0.94000	1.51188	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.37100	1.38500	1.02115	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.16900	2.18300	0.64546	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51300	0.52200	1.75439	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.40420	8.41830	0.16777	0.00000	0.0000	6,933
17/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.83000	0.83500	0.60241	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.79000	0.79300	0.37975	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.08600	0.07500	12.79070	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.87200	0.87700	0.57339	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.44720	8.45980	0.14916	0.00000	0.0000	2,298
17/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.54700	0.54000	1.27971	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.33600	0.31700	5.65476	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.52200	0.51400	1.53257	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.36100	0.34100	5.54017	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
17/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.31300	0.29400	6.07029	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.41540	9.43970	0.25809	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.48000	2.50100	0.84677	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36500	0.36100	1.09589	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.43900	2.46000	0.86101	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37400	0.37000	1.06952	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.52100	2.54200	0.83300	0.00000	0.0000	0
17/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35600	0.35200	1.12360	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.00160	7.99150	0.12622	0.00000	0.0000	10
17/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.47400	0.46200	2.53165	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02200	0.02100	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
17/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.42900	0.41700	2.79720	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.52000	0.50800	2.30769	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.09270	8.08260	0.12480	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.24500	0.23100	5.71429	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.30200	0.29800	1.32450	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.22800	0.21400	6.14035	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.33500	0.33100	1.19403	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.26400	0.24900	5.68182	0.00000	0.0000	0
17/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.27100	0.26600	1.84502	0.00000	0.0000	0
17/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.28320	0.25910	8.50989	0.00000	0.0000	100,000
17/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08720	0.09530	9.28899	0.00000	0.0000	100,000
17/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.15770	0.13330	15.47242	0.00000	0.0000	12,500
17/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.14910	0.14380	3.55466	0.00000	0.0000	12,500
17/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00530	0.00660	24.52830	0.00000	0.0000	19,481
17/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.03360	0.03740	11.30952	0.00000	0.0000	12,987
17/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.57270	8.54670	0.30329	0.00000	0.0000	25
17/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.21300	0.19600	7.98122	0.00000	0.0000	0
17/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24000	0.24900	3.75000	0.00000	0.0000	0
17/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.19400	0.17900	7.73196	0.00000	0.0000	0
17/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.27100	0.28200	4.05904	0.00000	0.0000	0
17/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
17/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.20900	0.21800	4.30622	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.70540	8.67860	0.30785	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.28400	0.27100	4.57746	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.67900	0.69200	1.91458	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.27100	0.25900	4.42804	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.71600	0.73000	1.95531	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.29700	0.28300	4.71380	0.00000	0.0000	0
17/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.64200	0.65400	1.86916	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.46550	6.47110	0.08661	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23300	0.23400	0.42918	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22600	0.22600	0.00000	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.05400	0.04900	9.25926	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24100	0.24100	0.00000	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.04900	0.04400	10.20408	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.51440	6.51910	0.07215	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.35400	0.34900	1.41243	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14000	0.13000	7.14286	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32400	0.31800	1.85185	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16000	0.14900	6.87500	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38600	0.38100	1.29534	0.00000	0.0000	0
17/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.12200	0.11200	8.19672	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
17/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
17/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.28890	1.28240	0.50431	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.09550	0.08940	6.38743	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00660	0.00700	6.06061	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.05740	0.05210	9.23345	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.01850	0.01970	6.48649	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14070	0.13420	4.61976	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00180	0.00180	0.00000	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.30510	1.29850	0.50571	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16280	0.15600	4.17690	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00770	0.00750	2.59740	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.12280	0.11610	5.45603	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01770	0.01760	0.56497	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20910	0.20240	3.20421	0.00000	0.0000	0
17/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00400	0.00390	2.50000	0.00000	0.0000	0

Future Open Interest

650,129

Option Open Interest

271,058

Total

921,187