



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 20/01/2012

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
20/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.00390	8.01730	0.16742	8.05000	7.9900	241,157
20/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.97300	0.98600	1.33607	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.92400	0.93700	1.40693	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.02300	1.03600	1.27077	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.00900	1.02200	1.28840	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
20/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.86200	0.87400	1.39211	0.00000	0.0000	30,100
20/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.76600	0.77800	1.56658	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.20700	1.22000	1.07705	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.81300	0.82600	1.59902	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.25600	1.26900	1.03503	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.49600	0.50700	2.21774	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.23300	0.23800	2.14592	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.17900	0.17100	4.46927	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.62700	0.63900	1.91388	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11600	0.11800	1.72414	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.41200	0.40100	2.66990	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.30600	1.31900	0.99541	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
20/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.10500	0.10700	1.90476	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.45100	0.44000	2.43902	0.00000	0.0000	250
20/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.15700	1.17000	1.12360	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.20900	0.21400	2.39234	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
20/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.20500	0.19700	3.90244	0.00000	0.0000	7,051
20/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.91100	0.92300	1.31723	0.00000	0.0000	10,000
20/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.35600	1.36900	0.95870	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.58200	0.59400	2.06186	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.14100	0.14400	2.12766	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.33700	0.32700	2.96736	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.28600	0.29300	2.44755	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.13200	0.12600	4.54545	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.96000	0.97300	1.35417	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.40500	1.41900	0.99644	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.31600	0.32400	2.53165	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	250
20/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.19000	0.19400	2.10526	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.23600	0.22700	3.81356	0.00000	0.0000	4,620
20/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.25900	0.26500	2.31660	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.15500	0.14800	4.51613	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.15600	0.15900	1.92308	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.30200	0.29200	3.31126	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.67200	0.68400	1.78571	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.71900	0.73100	1.66898	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.10700	1.12100	1.26468	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.38200	0.39000	2.09424	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.17200	0.17500	1.74419	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.26800	0.25800	3.73134	0.00000	0.0000	366
20/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.53900	0.55000	2.04082	0.00000	0.0000	5,000
20/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03500	0.03300	5.71429	0.00000	0.0000	2,920
20/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.60500	1.61800	0.80997	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.85400	1.86800	0.75512	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.45500	0.46500	2.19780	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.05100	0.04800	5.88235	0.00000	0.0000	13,860
20/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.12800	0.13000	1.56250	0.00000	0.0000	6,620
20/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.37400	0.36300	2.94118	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.80400	1.81800	0.77605	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

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20/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.05800	1.07100	1.22873	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.34800	0.35600	2.29885	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09400	0.08900	5.31915	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.09500	0.09700	2.10526	0.00000	0.0000	4,850
20/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.49100	0.48000	2.24033	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.55500	1.56800	0.83601	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.41700	0.42700	2.39808	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	100
20/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.45500	1.46800	0.89347	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.50500	1.51800	0.86379	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
20/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.65500	1.66800	0.78550	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.90400	1.91800	0.73529	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.08700	0.08800	1.14943	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.53300	0.52100	2.25141	0.00000	0.0000	250
20/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.07900	0.08100	2.53165	0.00000	0.0000	8,500
20/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.57500	0.56400	1.91304	0.00000	0.0000	190
20/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	3
20/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.84400	0.83100	1.54028	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.03100	1.01800	1.26091	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.03500	0.03500	0.00000	0.00000	0.0000	6,700
20/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.06700	0.06700	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.66300	0.65000	1.96078	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.70700	0.69500	1.69731	0.00000	0.0000	176
20/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.79800	0.78500	1.62907	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.05200	0.05200	0.00000	0.00000	0.0000	15,860
20/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.75200	0.74000	1.59574	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.05600	0.05700	1.78571	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.27000	1.25700	1.02362	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	2,000
20/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.51400	1.50100	0.85865	0.00000	0.0000	0
20/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	2,000
20/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.11160	8.12510	0.16643	8.14780	8.1340	38,933
20/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.91200	0.92500	1.42544	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.86900	0.88100	1.38090	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05700	0.05600	1.75439	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.95700	0.96900	1.25392	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04500	0.04400	2.22222	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
20/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.36800	0.37400	1.63043	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.35600	0.34900	1.96629	0.00000	0.0000	132
20/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.37600	1.38900	0.94477	0.00000	0.0000	4,850
20/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.24200	0.24600	1.65289	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.63000	0.62100	1.42857	0.00000	0.0000	100
20/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.20900	0.21200	1.43541	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.74700	0.73700	1.33869	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.19000	0.19300	1.57895	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.82800	0.81800	1.20773	0.00000	0.0000	132
20/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.14000	1.15200	1.05263	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	2,000
20/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.71000	0.72100	1.54930	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09800	0.09600	2.04082	0.00000	0.0000	4,000
20/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.41000	0.41800	1.95122	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.29800	0.29300	1.67785	0.00000	0.0000	2,000
20/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.33100	0.33700	1.81269	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.41900	0.41200	1.67064	0.00000	0.0000	132
20/01/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.00000	0.54700	100.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00000	0.17200	100.00000	0.00000	0.0000	5,000
20/01/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.00000	0.90100	100.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.00000	0.17600	100.00000	0.00000	0.0000	5,000
20/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.21930	8.23310	0.16790	0.00000	0.0000	6,256
20/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.10200	1.11300	0.99819	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.06100	1.07100	0.94251	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.14500	1.15600	0.96070	0.00000	0.0000	16,000
20/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07600	0.07300	3.94737	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10000	0.09700	3.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.01900	1.03000	1.07949	0.00000	0.0000	37,000
20/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.14200	1.12800	1.22592	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.26100	0.26100	0.00000	0.00000	0.0000	360
20/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.62700	0.63000	0.47847	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.30800	0.29700	3.57143	0.00000	0.0000	360
20/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.36900	0.37000	0.27100	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.75000	0.73700	1.73333	0.00000	0.0000	4,000
20/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.22500	1.21200	1.06122	0.00000	0.0000	0
20/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.24400	0.24500	0.40984	0.00000	0.0000	5,500
20/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.90100	0.88700	1.55383	0.00000	0.0000	1,500
20/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32000	0.32000	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.32500	8.33960	0.17538	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.88200	0.88800	0.68027	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25700	0.24800	3.50195	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.85300	0.85900	0.70340	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
20/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.27800	0.26900	3.23741	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.91200	0.91800	0.65789	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23700	0.22800	3.79747	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.40000	0.38800	3.00000	0.00000	0.0000	540
20/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.72500	0.72800	0.41379	0.00000	0.0000	300
20/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.15400	1.13900	1.29983	0.00000	0.0000	0
20/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.37900	0.37900	0.00000	0.00000	0.0000	540
20/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.41870	8.43400	0.18174	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.87500	0.88100	0.68571	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.40600	0.39700	2.21675	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.85100	0.85600	0.58754	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.43200	0.42200	2.31481	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.90000	0.90600	0.66667	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.38100	0.37200	2.36220	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.16900	1.15500	1.19760	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.48800	0.48900	0.20492	0.00000	0.0000	180
20/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.80700	0.81100	0.49566	0.00000	0.0000	0
20/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.48800	0.47700	2.25410	0.00000	0.0000	180
20/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.64460	8.65920	0.16889	0.00000	0.0000	659
20/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.79400	0.79400	0.00000	0.00000	0.0000	0
20/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.12700	1.11300	1.24224	0.00000	0.0000	0
20/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.77900	0.78000	0.12837	0.00000	0.0000	0
20/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.16200	1.14900	1.11876	0.00000	0.0000	0
20/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.80900	0.81000	0.12361	0.00000	0.0000	0
20/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.09200	1.07900	1.19048	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.18770	9.20220	0.15782	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.46600	1.46900	0.20464	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.77800	0.76700	1.41388	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.44800	1.45100	0.20718	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.81000	0.79900	1.35802	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.48600	1.48700	0.06729	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.74800	0.73500	1.73797	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.50200	0.49700	0.99602	0.00000	0.0000	0
20/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.69000	1.69900	0.53254	0.00000	0.0000	200
20/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.26180	10.27630	0.14130	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.07900	2.07800	0.04810	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.01700	1.00200	1.47493	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.06100	2.06000	0.04852	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.04900	1.03400	1.42993	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.09700	2.09600	0.04769	0.00000	0.0000	0
20/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.98500	0.97000	1.52284	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.00390	8.01730	0.16742	0.00000	0.0000	796
20/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.49624	0.50675	2.11793	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04234	0.03945	6.82570	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.45509	0.46511	2.20176	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
20/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.05119	0.04781	6.60285	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.53868	0.54962	2.03089	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03478	0.03232	7.07303	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.33697	0.32633	3.15755	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.14087	0.14363	1.95925	0.00000	0.0000	80
20/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.11160	8.12510	0.16643	0.00000	0.0000	83
20/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.28237	0.28743	1.79198	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.52077	0.51233	1.62068	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.26812	0.27290	1.78278	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.55652	0.54780	1.56688	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.29750	0.30285	1.79832	0.00000	0.0000	0
20/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.48590	0.47775	1.67730	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.36040	12.43900	0.63590	12.43650	12.4085	11,055
20/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.94400	1.01700	7.73305	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.89700	0.96900	8.02676	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.99100	1.06400	7.36630	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.85100	0.92200	8.34313	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04100	0.03300	19.51220	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.55500	0.61000	9.90991	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.09500	0.07100	25.26316	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.37600	1.45100	5.45058	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	768
20/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.63000	0.69300	10.00000	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.07000	0.05400	22.85714	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.31200	0.34900	11.85897	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.25200	0.21000	16.66667	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.03900	1.11200	7.02599	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.47300	1.55000	5.22743	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.71400	0.78400	9.80392	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.05400	0.04500	16.66667	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.27800	1.35400	5.94679	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.48600	0.53600	10.28807	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.12600	0.09700	23.01587	0.00000	0.0000	768
20/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.52000	0.57200	10.00000	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.11000	0.08300	24.54545	0.00000	0.0000	9,000
20/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.21400	0.23700	10.74766	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.40400	0.34800	13.86139	0.00000	0.0000	3,000
20/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.62600	0.56200	10.22364	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.13600	0.15100	11.02941	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
20/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.23400	1.16100	5.91572	0.00000	0.0000	0
20/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.04400	0.05000	13.63636	0.00000	0.0000	9,000
20/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.51480	12.59480	0.63924	0.00000	0.0000	2,865
20/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.85300	0.90900	6.56506	0.00000	0.0000	0
20/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.18800	0.16400	12.76596	0.00000	0.0000	0
20/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.81900	0.87400	6.71551	0.00000	0.0000	0
20/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.20400	0.17900	12.25490	0.00000	0.0000	0
20/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.88800	0.94500	6.41892	0.00000	0.0000	0
20/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.17300	0.15000	13.29480	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.66910	12.75090	0.64567	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.43400	0.45900	5.76037	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.21500	1.15800	4.69136	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.42200	0.44600	5.68720	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.25300	1.19500	4.62889	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.44600	0.47100	5.60538	0.00000	0.0000	0
20/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.17700	1.12000	4.84282	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10410	0.10390	0.19212	0.00000	0.0000	4,328
20/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01414	0.01394	1.41443	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00486	0.00473	2.67490	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00076	0.00083	9.21053	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02410	0.02390	0.82988	0.00000	0.0000	0
20/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10560	0.10550	0.09470	0.00000	0.0000	25
20/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00382	0.00381	0.26178	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00622	0.00631	1.44695	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00169	0.00169	0.00000	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01409	0.01419	0.70972	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00902	0.00896	0.66519	0.00000	0.0000	0
20/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00142	0.00146	2.81690	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.32130	10.36350	0.40886	10.40360	10.3820	22,631
20/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.34000	0.36900	8.52941	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11900	0.10600	10.92437	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.30800	0.33600	9.09091	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13700	0.12300	10.21898	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.37300	0.40400	8.31099	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10200	0.09100	10.78431	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.27600	1.31700	3.21317	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.25100	0.27400	9.16335	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.18000	0.16100	10.55556	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.56300	0.60300	7.10480	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.32500	1.36700	3.16981	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
20/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.48300	0.51800	7.24638	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.12400	0.13200	6.45161	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.40300	0.36900	8.43672	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.09200	0.09600	4.34783	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.52100	0.48300	7.29367	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.22500	0.24600	9.33333	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.20400	0.18300	10.29412	0.00000	0.0000	10,200
20/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.82800	0.78600	5.07246	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.20400	1.16100	3.57143	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.06900	0.07100	2.89855	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.64800	0.60800	6.17284	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.44600	1.40200	3.04288	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.06300	0.06400	1.58730	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.69200	0.65100	5.92486	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.79000	0.83100	5.18987	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.01400	0.97100	4.24063	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.08300	0.08700	4.81928	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.56200	0.52400	6.76157	0.00000	0.0000	3,400
20/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.73700	0.69600	5.56309	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.05800	0.05900	1.72414	0.00000	0.0000	3,400
20/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.30000	1.25700	3.30769	0.00000	0.0000	0
20/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	10,200
20/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.46640	10.50900	0.40702	0.00000	0.0000	24,699
20/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.42200	0.44300	4.97630	0.00000	0.0000	0
20/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.35600	0.33400	6.17978	0.00000	0.0000	0
20/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.40000	0.41900	4.75000	0.00000	0.0000	0
20/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.38400	0.36000	6.25000	0.00000	0.0000	0
20/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.44500	0.46700	4.94382	0.00000	0.0000	0
20/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.32900	0.30800	6.38298	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.61520	10.65900	0.41262	0.00000	0.0000	350
20/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.46600	0.48700	4.50644	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.57600	0.55400	3.81944	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.44500	0.46500	4.49438	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60500	0.58200	3.80165	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.48900	0.51000	4.29448	0.00000	0.0000	0
20/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.54900	0.52700	4.00729	0.00000	0.0000	0
20/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.03720	11.08290	0.41405	0.00000	0.0000	500
20/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.80900	0.80400	0.61805	0.00000	0.0000	0
20/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.26500	1.21400	4.03162	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
20/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.79500	0.78900	0.75472	0.00000	0.0000	0
20/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.30100	1.24900	3.99693	0.00000	0.0000	0
20/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.82400	0.81900	0.60680	0.00000	0.0000	0
20/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.23000	1.17900	4.14634	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19			Foreign Exchange Future	8.28100	8.33660	0.67142	8.30900	8.3090	23,081
20/01/2012	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.03500	1.09000	5.31401	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	0.98600	1.04100	5.57809	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.08400	1.14000	5.16605	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	0.88700	0.94200	6.20068	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	6.95	C	Foreign Exchange Future	1.33300	1.38800	4.12603	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.75	C	Foreign Exchange Future	0.55800	0.60800	8.96057	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.45	C	Foreign Exchange Future	0.83800	0.89300	6.56325	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.00	C	Foreign Exchange Future	1.28300	1.33800	4.28683	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08100	2.13700	2.69101	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.90	C	Foreign Exchange Future	0.42800	0.47400	10.74766	0.00000	0.0000	0
20/01/2012	AUS / R 2012/03/19	7.90	P	Foreign Exchange Future	0.04700	0.03700	21.27660	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18			Foreign Exchange Future	8.31540	8.37080	0.66623	0.00000	0.0000	6,933
20/01/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.74000	0.78600	6.21622	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.07500	0.06500	13.33333	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.70000	0.74500	6.42857	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.08500	0.07400	12.94118	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.78100	0.82800	6.01793	0.00000	0.0000	0
20/01/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.06600	0.05700	13.63636	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.35610	8.41100	0.65701	0.00000	0.0000	2,298
20/01/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.46800	0.49700	6.19658	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.34800	0.32200	7.47126	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.44400	0.47200	6.30631	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.37400	0.34700	7.21925	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.49300	0.52400	6.28803	0.00000	0.0000	0
20/01/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.32300	0.29900	7.43034	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.36840	9.43230	0.68208	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.41800	2.47500	2.35732	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.35000	0.34300	2.00000	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.37700	2.43400	2.39798	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.35900	0.35200	1.94986	0.00000	0.0000	0
20/01/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.45900	2.51700	2.35868	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
20/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.34100	0.33500	1.75953	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.92480	7.89790	0.33944	0.00000	0.0000	10
20/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.40200	0.37800	5.97015	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02700	0.03000	11.11111	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.36100	0.33800	6.37119	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.44500	0.42100	5.39326	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.01540	7.98740	0.34933	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.20200	0.19300	4.45545	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33700	0.35600	5.63798	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.18700	0.17800	4.81283	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.37200	0.39100	5.10753	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.21900	0.20900	4.56621	0.00000	0.0000	0
20/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.30400	0.32200	5.92105	0.00000	0.0000	0
20/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.20470	0.20890	2.05178	0.00000	0.0000	100,000
20/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11870	0.11510	3.03286	0.00000	0.0000	100,000
20/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.07500	0.07650	2.00000	0.00000	0.0000	12,500
20/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11260	0.11630	3.28597	0.00000	0.0000	12,500
20/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01480	0.01090	26.35135	0.00000	0.0000	19,481
20/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05900	0.05390	8.64407	0.00000	0.0000	12,987
20/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.55250	8.58760	0.41041	0.00000	0.0000	25
20/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.19100	0.20100	5.23560	0.00000	0.0000	0
20/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.23900	0.21300	10.87866	0.00000	0.0000	0
20/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.17300	0.18200	5.20231	0.00000	0.0000	0
20/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.27100	0.24400	9.96310	0.00000	0.0000	0
20/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.21200	0.22500	6.13208	0.00000	0.0000	0
20/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21000	0.18700	10.95238	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.68390	8.71910	0.40535	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.25500	0.26100	2.35294	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.67100	0.64200	4.32191	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.24300	0.24900	2.46914	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.70900	0.68000	4.09027	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.26800	0.27500	2.61194	0.00000	0.0000	0
20/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.63400	0.60600	4.41640	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.40780	6.44350	0.55713	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.18700	0.21200	13.36898	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.18100	0.20500	13.25967	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.06700	0.05500	17.91045	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.19400	0.21900	12.88660	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.06000	0.04900	18.33333	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.45820	6.49400	0.55433	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.30600	0.32800	7.18954	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14800	0.13400	9.45946	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
20/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.27700	0.29800	7.58123	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16900	0.15400	8.87574	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.33600	0.35900	6.84524	0.00000	0.0000	0
20/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.12800	0.11500	10.15625	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
20/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.26500	1.26430	0.05534	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.07430	0.07350	1.07672	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00930	0.00920	1.07527	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.04100	0.04030	1.70732	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.11720	0.11650	0.59727	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00220	0.00220	0.00000	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.28150	1.28050	0.07803	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00950	0.00950	0.00000	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.10290	0.10220	0.68027	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02140	0.02170	1.40187	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.18610	0.18520	0.48361	0.00000	0.0000	0
20/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00460	0.00470	2.17391	0.00000	0.0000	0

Future Open Interest	644,152
Option Open Interest	282,258
Total	926,410