



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 25/01/2012

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
25/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.05730	8.11500	0.71612	8.12700	7.9780	245,800
25/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.02500	1.08200	5.56098	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.97600	1.03300	5.84016	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.07400	1.13200	5.40037	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.06100	1.11800	5.37229	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
25/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.91300	0.96900	6.13363	0.00000	0.0000	30,100
25/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.81500	0.87100	6.87117	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.25900	1.31700	4.60683	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.86400	0.92000	6.48148	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.30900	1.36600	4.35447	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.53700	0.58900	9.68343	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.25300	0.28600	13.04348	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.14600	0.12100	17.12329	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.67300	0.72700	8.02377	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.12200	0.13700	12.29508	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.36500	0.32200	11.78082	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.35900	1.41600	4.19426	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	10,000
25/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11000	0.12400	12.72727	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.40300	0.35900	10.91811	0.00000	0.0000	250
25/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.20900	1.26700	4.79735	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.22700	0.25800	13.65639	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
25/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.17000	0.14300	15.88235	0.00000	0.0000	7,051
25/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.96200	1.01900	5.92516	0.00000	0.0000	10,000
25/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.40800	1.46600	4.11932	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.62700	0.68000	8.45295	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02000	0.01500	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.14900	0.16900	13.42282	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.29200	0.25400	13.01370	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.31100	0.34900	12.21865	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.10400	0.08400	19.23077	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.01100	1.06800	5.63798	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.45800	1.51600	3.97805	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.34300	0.38400	11.95335	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.08600	0.06900	19.76744	0.00000	0.0000	250
25/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.20300	0.23200	14.28571	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.19600	0.16700	14.79592	0.00000	0.0000	4,620
25/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.28100	0.31700	12.81139	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.12400	0.10200	17.74194	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.16600	0.18700	12.65060	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.25900	0.22200	14.28571	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.71900	0.77400	7.64951	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.76700	0.82200	7.17080	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.16000	1.21700	4.91379	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.41400	0.45900	10.86957	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.05700	0.04400	22.80702	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.18300	0.20700	13.11475	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.22600	0.19200	15.04425	0.00000	0.0000	366
25/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.58200	0.63400	8.93471	0.00000	0.0000	5,000
25/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	2,920
25/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.65800	1.71500	3.43788	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.90800	1.96500	2.98742	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.49400	0.54500	10.32389	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.03700	0.03000	18.91892	0.00000	0.0000	13,860
25/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.13500	0.15200	12.59259	0.00000	0.0000	6,620
25/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.32800	0.28700	12.50000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.85800	1.91500	3.06781	0.00000	0.0000	0
25/01/2012	\$ / 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
25/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.11000	1.16700	5.13514	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.37800	0.42100	11.37566	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.07100	0.05600	21.12676	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.10000	0.11200	12.00000	0.00000	0.0000	4,850
25/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.44300	0.39700	10.38375	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.60800	1.66600	3.60697	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.45200	0.50100	10.84071	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.04500	0.03600	20.00000	0.00000	0.0000	100
25/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.50800	1.56600	3.84615	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.55800	1.61600	3.72272	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
25/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.70800	1.76500	3.33724	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.95700	2.01500	2.96372	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.09000	0.10100	12.22222	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.48300	0.43600	9.73085	0.00000	0.0000	250
25/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	8,500
25/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.52500	0.47700	9.14286	0.00000	0.0000	190
25/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	3
25/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.79100	0.73800	6.70038	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.97800	0.92300	5.62372	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	4,100
25/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.61100	0.56100	8.18331	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.06200	0.06900	11.29032	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.65500	0.60400	7.78626	0.00000	0.0000	176
25/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.74500	0.69300	6.97987	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.05200	0.05800	11.53846	0.00000	0.0000	15,860
25/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.70000	0.64800	7.42857	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.21700	1.16100	4.60148	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	2,000
25/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.46000	1.40300	3.90411	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	2,000
25/01/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	0.00000	1.11300	100.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.02800	100.00000	0.00000	0.0000	4,850
25/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	8.16500	8.22260	0.70545	8.21000	8.1052	50,935
25/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.95900	1.01100	5.42231	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.91500	0.96600	5.57377	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.05000	0.04300	14.00000	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
25/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.00400	1.05700	5.27888	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.38800	0.41500	6.95876	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.32300	0.29200	9.59752	0.00000	0.0000	132
25/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.42700	1.48400	3.99439	0.00000	0.0000	4,850
25/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.25300	0.27000	6.71937	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.58800	0.54700	6.97279	0.00000	0.0000	100
25/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.21800	0.23200	6.42202	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.70300	0.65900	6.25889	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.19700	0.21000	6.59898	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.78200	0.73700	5.75448	0.00000	0.0000	132
25/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.18900	1.24400	4.62574	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	2,000
25/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.75000	0.79500	6.00000	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.08500	0.07200	15.29412	0.00000	0.0000	4,000
25/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.43300	0.46300	6.92841	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.26800	0.24000	10.44776	0.00000	0.0000	2,000
25/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.34800	0.37100	6.60920	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.38300	0.34800	9.13838	0.00000	0.0000	132
25/01/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.56900	0.60800	6.85413	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.15400	0.13500	12.33766	0.00000	0.0000	5,000
25/01/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.86400	0.81700	5.43981	0.00000	0.0000	0
25/01/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.17900	0.19000	6.14525	0.00000	0.0000	5,000
25/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.27280	8.33100	0.70351	8.30000	8.2110	7,456
25/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.14400	1.19600	4.54545	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07100	0.06500	8.45070	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.10100	1.15300	4.72298	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.07800	0.07200	7.69231	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.18700	1.24000	4.46504	0.00000	0.0000	16,000
25/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.08600	0.08000	6.97674	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.05900	1.11100	4.91029	0.00000	0.0000	37,000
25/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.09300	1.04900	4.02562	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.26600	0.28000	5.26316	0.00000	0.0000	360
25/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.64600	0.68400	5.88235	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.27300	0.25300	7.32601	0.00000	0.0000	360
25/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.37800	0.39900	5.55556	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.70500	0.66800	5.24823	0.00000	0.0000	4,000
25/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.17500	1.13100	3.74468	0.00000	0.0000	0
25/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.24800	0.26200	5.64516	0.00000	0.0000	5,500
25/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.85400	0.81400	4.68384	0.00000	0.0000	1,500
25/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32700	0.34500	5.50459	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.37830	8.43780	0.71017	0.00000	0.0000	5,000
25/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.91100	0.95200	4.50055	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
25/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.23300	0.21400	8.15451	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.88100	0.92100	4.54030	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.25300	0.23300	7.90514	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.94200	0.98400	4.45860	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.21400	0.19600	8.41121	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.36800	0.34300	6.79348	0.00000	0.0000	540
25/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.74600	0.78100	4.69169	0.00000	0.0000	300
25/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.10900	1.06600	3.87737	0.00000	0.0000	0
25/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.38700	0.40400	4.39276	0.00000	0.0000	540
25/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.47330	8.53380	0.71401	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.90400	0.94000	3.98230	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.38100	0.35600	6.56168	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.87900	0.91400	3.98180	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.40600	0.38000	6.40394	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.93000	0.96700	3.97849	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.35700	0.33300	6.72269	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.12900	1.08700	3.72011	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.50200	0.52100	3.78486	0.00000	0.0000	180
25/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.83300	0.86500	3.84154	0.00000	0.0000	0
25/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.46000	0.43100	6.30435	0.00000	0.0000	180
25/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.69820	8.75840	0.69210	0.00000	0.0000	659
25/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.81200	0.84100	3.57143	0.00000	0.0000	0
25/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.09200	1.06100	2.83883	0.00000	0.0000	0
25/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.79700	0.82600	3.63864	0.00000	0.0000	0
25/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.12700	1.09600	2.75067	0.00000	0.0000	0
25/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.82700	0.85700	3.62757	0.00000	0.0000	0
25/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.05700	1.02700	2.83822	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.24310	9.30240	0.64156	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.49600	1.53000	2.27273	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.75300	0.72800	3.32005	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.47800	1.51100	2.23275	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.78500	0.75900	3.31210	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.51500	1.54900	2.24422	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.72200	0.69700	3.46260	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.49200	0.47100	4.26829	0.00000	0.0000	0
25/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.73500	1.77300	2.19020	0.00000	0.0000	200
25/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.31720	10.37650	0.57477	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.10700	2.14300	1.70859	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.99000	0.96700	2.32323	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.08900	2.12400	1.67544	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.02200	0.99800	2.34834	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.12700	2.16200	1.64551	0.00000	0.0000	0
25/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.96000	0.93600	2.50000	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.05730	8.11500	0.71612	8.11350	8.0355	801
25/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.53734	0.58879	9.57494	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
25/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.03004	0.02379	20.80559	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.49427	0.54450	10.16246	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.03697	0.02950	20.20557	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.58152	0.63404	9.03150	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.02422	0.01904	21.38728	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.29211	0.25384	13.10123	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.14941	0.16884	13.00448	0.00000	0.0000	80
25/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.16500	8.22260	0.70545	0.00000	0.0000	83
25/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.29656	0.31633	6.66644	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.48156	0.44373	7.85572	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.28132	0.30001	6.64368	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.51632	0.47741	7.53602	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.31275	0.33365	6.68265	0.00000	0.0000	0
25/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.44775	0.41105	8.19654	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.54480	12.63530	0.72141	12.61750	12.6175	11,027
25/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.11400	1.20200	7.89946	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.06600	1.15300	8.16135	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.16200	1.25100	7.65921	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.01800	1.10500	8.54617	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.68900	0.77300	12.19158	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.04400	0.03800	13.63636	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.55400	1.64300	5.72716	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	768
25/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.78100	0.86600	10.88348	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.39800	0.45600	14.57286	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.15300	0.12100	20.91503	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.21100	1.29900	7.26672	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.65200	1.74100	5.38741	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.87500	0.96100	9.82857	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.45500	1.54400	6.11684	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.60800	0.68100	12.00658	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.06300	0.04600	26.98413	0.00000	0.0000	768
25/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.64700	0.72700	12.36476	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.05200	0.04200	19.23077	0.00000	0.0000	9,000
25/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.26500	0.31000	16.98113	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.27000	0.22500	16.66667	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
25/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.46900	0.40600	13.43284	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.16400	0.19100	16.46341	0.00000	0.0000	3,000
25/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.05400	0.97400	7.59013	0.00000	0.0000	0
25/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.04900	0.05900	20.40816	0.00000	0.0000	9,000
25/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.70100	12.79140	0.71175	0.00000	0.0000	2,865
25/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.98600	1.05700	7.20081	0.00000	0.0000	0
25/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.13500	0.11600	14.07407	0.00000	0.0000	0
25/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.94900	1.01900	7.37619	0.00000	0.0000	0
25/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.14800	0.12800	13.51351	0.00000	0.0000	0
25/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.02400	1.09600	7.03125	0.00000	0.0000	0
25/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.12300	0.10500	14.63415	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.85660	12.94820	0.71247	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.48000	0.51300	6.87500	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.07300	1.01500	5.40541	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.46600	0.49900	7.08155	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.10900	1.05100	5.22994	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.49400	0.52700	6.68016	0.00000	0.0000	0
25/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.03700	0.97900	5.59306	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10360	0.10380	0.19305	0.10332	0.1028	3,828
25/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01364	0.01384	1.46628	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00442	0.00460	4.07240	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00082	0.00080	2.43902	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02360	0.02380	0.84746	0.00000	0.0000	0
25/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10510	0.10530	0.19029	0.00000	0.0000	25
25/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00360	0.00370	2.77778	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00650	0.00640	1.53846	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00157	0.00162	3.18471	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01447	0.01432	1.03663	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00862	0.00880	2.08817	0.00000	0.0000	0
25/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00152	0.00150	1.31579	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.45000	10.51390	0.61148	10.51860	10.4069	22,771
25/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.42100	0.46800	11.16390	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07100	0.05400	23.94366	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.38400	0.43000	11.97917	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08400	0.06600	21.42857	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.45800	0.50800	10.91703	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.05800	0.04400	24.13793	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.40300	1.46600	4.49038	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.31700	0.35800	12.93375	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.11700	0.09400	19.65812	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.67400	0.73300	8.75371	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.02400	0.01900	20.83333	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
25/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.45200	1.51600	4.40771	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.58300	0.64000	9.77702	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.03300	0.02600	21.21212	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.15200	0.17200	13.15789	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.30200	0.25800	14.56954	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.11200	0.12600	12.50000	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.41200	0.36200	12.13592	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.28700	0.32500	13.24042	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.13700	0.11100	18.97810	0.00000	0.0000	10,200
25/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.05700	0.06300	10.52632	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.70700	0.64900	8.20368	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.07900	1.01800	5.65338	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.08300	0.09300	12.04819	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.53300	0.47900	10.13133	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.31800	1.25600	4.70410	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.07500	0.08400	12.00000	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.57500	0.52000	9.56522	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.91000	0.97200	6.81319	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.04000	0.04400	10.00000	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.89000	0.83000	6.74157	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.10100	0.11400	12.87129	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.45100	0.40000	11.30820	0.00000	0.0000	3,400
25/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.61800	0.56200	9.06149	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	3,400
25/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.17400	1.11200	5.28109	0.00000	0.0000	0
25/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	10,200
25/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.59600	10.65910	0.59551	0.00000	0.0000	24,649
25/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.48100	0.51600	7.27651	0.00000	0.0000	0
25/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28500	0.25700	9.82456	0.00000	0.0000	0
25/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.45700	0.49000	7.22101	0.00000	0.0000	0
25/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.31100	0.28100	9.64630	0.00000	0.0000	0
25/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.50700	0.54400	7.29783	0.00000	0.0000	0
25/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.26100	0.23500	9.96169	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.74480	10.80830	0.59098	0.00000	0.0000	350
25/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.56100	0.56000	0.17825	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.54200	0.47700	11.99262	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.53800	0.53600	0.37175	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.56900	0.50300	11.59930	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.58600	0.58600	0.00000	0.00000	0.0000	0
25/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.51700	0.45300	12.37911	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.16020	11.22570	0.58691	0.00000	0.0000	500

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
25/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.83200	0.85700	3.00481	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.16500	1.12400	3.51931	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.81700	0.84100	2.93758	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.20000	1.15800	3.50000	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.84800	0.87300	2.94811	0.00000	0.0000	0
25/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.13100	1.09000	3.62511	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.36540	8.43510	0.83319	8.42500	8.4180	23,381
25/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.11800	1.18700	6.17174	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.06900	1.13700	6.36109	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.16800	1.23700	5.90753	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.97000	1.03800	7.01031	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.41700	1.48600	4.86944	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.63300	0.69700	10.11058	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.92100	0.98900	7.38328	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.36700	1.43600	5.04755	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.16500	2.23500	3.23326	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.49600	0.55700	12.29839	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03100	0.02200	29.03226	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.39960	8.46740	0.80718	8.38800	8.3880	8,993
25/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.80800	0.86400	6.93069	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05800	0.04700	18.96552	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.76600	0.82100	7.18016	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06600	0.05400	18.18182	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.85100	0.90800	6.69800	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05100	0.04100	19.60784	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.43950	8.50560	0.78322	0.00000	0.0000	2,298
25/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.50900	0.54200	6.48330	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.30600	0.27300	10.78431	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.48300	0.51500	6.62526	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.33000	0.29600	10.30303	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.53600	0.57000	6.34328	0.00000	0.0000	0
25/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.28300	0.25100	11.30742	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.46750	9.48240	0.15738	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.50600	2.51300	0.27933	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.33900	0.33100	2.35988	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.46400	2.47200	0.32468	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
25/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.34700	0.34000	2.01729	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.54700	2.55500	0.31410	0.00000	0.0000	0
25/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.33000	0.32300	2.12121	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.95040	7.99830	0.60249	0.00000	0.0000	10
25/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.42200	0.46500	10.18957	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.37900	0.41900	10.55409	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.46700	0.51100	9.42184	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.04090	8.08780	0.58327	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.20400	0.21800	6.86275	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.31300	0.28000	10.54313	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.18800	0.20000	6.38298	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.34700	0.31200	10.08646	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.22200	0.23600	6.30631	0.00000	0.0000	0
25/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.28100	0.24800	11.74377	0.00000	0.0000	0
25/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.21870	0.24220	10.74531	0.00000	0.0000	100,000
25/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.10450	0.09050	13.39713	0.00000	0.0000	100,000
25/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.00310	0.02810	806.45161	0.00000	0.0000	12,500
25/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12930	0.14890	15.15855	0.00000	0.0000	12,500
25/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00250	0.00050	80.00000	0.00000	0.0000	19,481
25/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.04030	0.02870	28.78412	0.00000	0.0000	12,987
25/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.66870	8.70760	0.44874	0.00000	0.0000	25
25/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.22700	0.25600	12.77533	0.00000	0.0000	0
25/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.15800	0.14800	6.32911	0.00000	0.0000	0
25/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.20200	0.22900	13.36634	0.00000	0.0000	0
25/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.18300	0.17100	6.55738	0.00000	0.0000	0
25/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.25500	0.28500	11.76471	0.00000	0.0000	0
25/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.13600	0.12700	6.61765	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.80010	8.83830	0.43409	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.27000	0.28600	5.92593	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.57000	0.54800	3.85965	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.25600	0.27100	5.85938	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.60600	0.58300	3.79538	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.28500	0.30200	5.96491	0.00000	0.0000	0
25/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.53500	0.51400	3.92523	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.48760	6.51630	0.44238	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.24100	0.26400	9.54357	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.23400	0.25600	9.40171	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24900	0.27200	9.23695	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.53680	6.56550	0.43905	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
25/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.35400	0.37400	5.64972	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11700	0.10900	6.83761	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32300	0.34100	5.57276	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13600	0.12600	7.35294	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38800	0.40900	5.41237	0.00000	0.0000	0
25/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
25/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.27010	1.27930	0.72435	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.07710	0.08540	10.76524	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00700	0.00610	12.85714	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.04200	0.04750	13.09524	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02190	0.01820	16.89498	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.12190	0.13090	7.38310	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00180	0.00160	11.11111	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.28690	1.29600	0.70713	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.14520	0.15310	5.44077	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00830	0.00710	14.45783	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.10620	0.11290	6.30885	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01930	0.01690	12.43523	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.19100	0.19960	4.50262	0.00000	0.0000	0
25/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00410	0.00360	12.19512	0.00000	0.0000	0
Future Open Interest										668,924
Option Open Interest										284,508
Total										953,432