



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 13/01/2012

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
13/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.11730	8.24550	1.57934	8.26000	8.1100	238,957
13/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.08700	1.21300	11.59154	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.03800	1.16400	12.13873	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.13600	1.26300	11.17958	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.12300	1.24900	11.21995	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	1,000
13/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.97500	1.10000	12.82051	0.00000	0.0000	30,100
13/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.87800	1.00200	14.12301	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.32000	1.44700	9.62121	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.92600	1.05100	13.49892	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.37000	1.49700	9.27007	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.60300	0.71400	18.40796	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.03600	0.01900	47.22222	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.31800	0.38700	21.69811	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.15100	0.09200	39.07285	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.73600	0.85500	16.16848	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01900	0.01000	47.36842	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.17400	0.20500	17.81609	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.35700	0.26000	27.17087	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.42000	1.54700	8.94366	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	10,000
13/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.16000	0.18800	17.50000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.39300	0.29300	25.44529	0.00000	0.0000	250
13/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.27100	1.39800	9.99213	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.29100	0.35500	21.99313	0.00000	0.0000	4,250

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
13/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.17400	0.11000	36.78161	0.00000	0.0000	7,051
13/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.02400	1.15000	12.30469	0.00000	0.0000	10,000
13/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.46900	1.59700	8.71341	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.69100	0.80700	16.78726	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02400	0.01200	50.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.20600	0.24600	19.41748	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.28900	0.20100	30.44983	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.37700	0.45700	21.22016	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.11000	0.06200	43.63636	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.07300	1.19900	11.74278	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.51900	1.64700	8.42660	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.41000	0.49700	21.21951	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.09300	0.05200	44.08602	0.00000	0.0000	250
13/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.26700	0.32500	21.72285	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.20000	0.13000	35.00000	0.00000	0.0000	4,620
13/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.34700	0.42100	21.32565	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13000	0.07600	41.53846	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.22400	0.27100	20.98214	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.25700	0.17600	31.51751	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.78300	0.90400	15.45338	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.82900	0.95300	14.95778	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.22100	1.34800	10.40131	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.48000	0.58000	20.83333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.06300	0.03500	44.44444	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.24300	0.29700	22.22222	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.22600	0.15200	32.74336	0.00000	0.0000	366
13/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.64700	0.76000	17.46522	0.00000	0.0000	5,000
13/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03000	0.01500	50.00000	0.00000	0.0000	2,420
13/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.71800	1.84600	7.45052	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.96800	2.09600	6.50407	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.56100	0.66900	19.25134	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.04400	0.02400	45.45455	0.00000	0.0000	13,860
13/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.18900	0.22400	18.51852	0.00000	0.0000	6,620
13/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.32200	0.22900	28.88199	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.91800	2.04600	6.67362	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	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
13/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.17200	1.29800	10.75085	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.44400	0.53800	21.17117	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.07700	0.04300	44.15584	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.14700	0.17200	17.00680	0.00000	0.0000	4,850
13/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.43000	0.32700	23.95349	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.66900	1.79600	7.60935	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.52000	0.62400	20.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.05300	0.02900	45.28302	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.56900	1.69600	8.09433	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.61900	1.74600	7.84435	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	2,420
13/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.76800	1.89600	7.23982	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.01800	2.14600	6.34291	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.13600	0.15800	16.17647	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.46900	0.36300	22.60128	0.00000	0.0000	250
13/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.12500	0.14500	16.00000	0.00000	0.0000	8,000
13/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.50800	0.40000	21.25984	0.00000	0.0000	190
13/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.08000	0.08900	11.25000	0.00000	0.0000	3
13/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.76300	0.64400	15.59633	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.94300	0.82100	12.93743	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	6,700
13/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.10700	0.12200	14.01869	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.59000	0.47700	19.15254	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.09900	0.11200	13.13131	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.63200	0.51700	18.19620	0.00000	0.0000	176
13/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.71900	0.60100	16.41168	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.08600	0.09600	11.62791	0.00000	0.0000	15,860
13/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.67500	0.55800	17.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.09200	0.10300	11.95652	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.17700	1.05200	10.62022	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	2,000
13/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.41600	1.28900	8.96893	0.00000	0.0000	0
13/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	2,000
13/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.22660	8.35580	1.57052	8.36000	8.2154	39,785
13/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.03000	1.14200	10.87379	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05300	0.03600	32.07547	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.98700	1.09600	11.04357	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06000	0.04000	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.07500	1.18800	10.51163	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04800	0.03200	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
13/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.46100	0.50800	10.19523	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.33400	0.25200	24.55090	0.00000	0.0000	132
13/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.49200	1.61600	8.31099	0.00000	0.0000	4,850
13/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.31800	0.34400	8.17610	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.59100	0.48800	17.42809	0.00000	0.0000	100
13/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.27800	0.29800	7.19424	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.70100	0.59200	15.54922	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.25500	0.27200	6.66667	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.77800	0.66600	14.39589	0.00000	0.0000	132
13/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.25600	1.37600	9.55414	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	2,000
13/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.82200	0.91800	11.67883	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09500	0.06200	34.73684	0.00000	0.0000	4,000
13/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.50700	0.56000	10.45365	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.28000	0.20400	27.14286	0.00000	0.0000	2,000
13/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.00000	0.46000	100.00000	0.00000	0.0000	0
13/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.00000	0.30400	100.00000	0.00000	0.0000	132
13/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.33600	8.46680	1.56910	8.35300	8.3530	6,256
13/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.21800	1.32600	8.86700	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08200	0.05900	28.04878	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.17700	1.28200	8.92099	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09100	0.06500	28.57143	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.26100	1.37000	8.64393	0.00000	0.0000	16,000
13/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07500	0.05300	29.33333	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09900	0.07200	27.27273	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.13500	1.23900	9.16300	0.00000	0.0000	37,000
13/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.09000	0.97300	10.73394	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.32600	0.34000	4.29448	0.00000	0.0000	360
13/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.72700	0.79000	8.66575	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.29100	0.22300	23.36770	0.00000	0.0000	360
13/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.44900	0.47600	6.01336	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.71300	0.60900	14.58626	0.00000	0.0000	4,000
13/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.17100	1.05300	10.07686	0.00000	0.0000	0
13/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.30700	0.32000	4.23453	0.00000	0.0000	5,500
13/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.85800	0.74800	12.82051	0.00000	0.0000	1,500
13/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.39400	0.41500	5.32995	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.44200	8.57500	1.57546	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.99300	1.06300	7.04935	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.25100	0.18800	25.09960	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.96400	1.03100	6.95021	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.27200	0.20600	24.26471	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.02300	1.10000	7.52688	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.23100	0.17500	24.24242	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.38800	0.30600	21.13402	0.00000	0.0000	540

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
13/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.83000	0.88100	6.14458	0.00000	0.0000	300
13/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.11600	0.99900	10.48387	0.00000	0.0000	0
13/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.45800	0.47400	3.49345	0.00000	0.0000	540
13/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.53280	8.66680	1.57041	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.99000	1.04000	5.05051	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.40700	0.32300	20.63882	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.96500	1.01200	4.87047	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.43200	0.34500	20.13889	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.01500	1.06800	5.22167	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.38200	0.30100	21.20419	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.14900	1.02800	10.53090	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.58200	0.59500	2.23368	0.00000	0.0000	180
13/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.91900	0.96000	4.46137	0.00000	0.0000	0
13/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.48600	0.39300	19.13580	0.00000	0.0000	180
13/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.75680	8.88840	1.50283	0.00000	0.0000	659
13/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.92400	0.93300	0.97403	0.00000	0.0000	0
13/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.14500	1.02300	10.65502	0.00000	0.0000	0
13/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.90800	0.91600	0.88106	0.00000	0.0000	0
13/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.17900	1.05600	10.43257	0.00000	0.0000	0
13/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.94000	0.95000	1.06383	0.00000	0.0000	0
13/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.11100	0.99000	10.89109	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.29010	9.41710	1.36705	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.62000	1.62100	0.06173	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.83000	0.70400	15.18072	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.60300	1.60200	0.06238	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.86300	0.73500	14.83198	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.63800	1.64100	0.18315	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.79800	0.67400	15.53885	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.54300	0.45600	16.02210	0.00000	0.0000	0
13/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.83300	1.87300	2.18221	0.00000	0.0000	200
13/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.36420	10.49120	1.22537	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.25900	2.25300	0.26560	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.09500	0.96200	12.14612	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.24100	2.23400	0.31236	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.12700	0.99300	11.88997	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.27600	2.27200	0.17575	0.00000	0.0000	0
13/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.06200	0.93100	12.33522	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.11730	8.24550	1.57934	0.00000	0.0000	796
13/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.60327	0.71393	18.34336	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.03597	0.01843	48.76286	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.56097	0.66851	19.17037	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.04367	0.02301	47.30937	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.64668	0.76013	17.54345	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.02938	0.01463	50.20422	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.28821	0.20093	30.28347	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
13/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.20551	0.24643	19.91144	0.00000	0.0000	80
13/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.22660	8.35580	1.57052	8.24100	8.2410	83
13/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.36505	0.39726	8.82345	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.48845	0.39146	19.85669	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.34855	0.37843	8.57266	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.52195	0.42263	19.02864	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.38243	0.41707	9.05787	0.00000	0.0000	0
13/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.45583	0.36127	20.74458	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.44270	12.60770	1.32608	12.60900	12.4725	10,836
13/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.02400	1.18100	15.33203	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03100	0.02300	25.80645	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.97700	1.13300	15.96725	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.07200	1.23000	14.73881	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.93000	1.08500	16.66667	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03700	0.02700	27.02703	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.61800	0.75300	21.84466	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07500	0.04500	40.00000	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.45800	1.61900	11.04252	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	768
13/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.70100	0.84600	20.68474	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05800	0.03800	34.48276	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.36300	0.45600	25.61983	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.22000	0.14800	32.72727	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.11900	1.27800	14.20912	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.55500	1.71700	10.41801	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.79100	0.94100	18.96334	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04800	0.03300	31.25000	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.36000	1.52100	11.83824	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.54500	0.66700	22.38532	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.10200	0.05900	42.15686	0.00000	0.0000	768
13/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.58100	0.70700	21.68675	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.08800	0.04900	44.31818	0.00000	0.0000	9,000
13/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.25500	0.32000	25.49020	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.36200	0.26200	27.62431	0.00000	0.0000	3,000
13/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.57600	0.45300	21.35417	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.16900	0.21100	24.85207	0.00000	0.0000	3,000
13/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.17200	1.02400	12.62799	0.00000	0.0000	0
13/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.06500	0.08200	26.15385	0.00000	0.0000	9,000
13/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.59810	12.76410	1.31766	0.00000	0.0000	2,835
13/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.92600	1.04300	12.63499	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
13/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.17800	0.12900	27.52809	0.00000	0.0000	0
13/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.89100	1.00600	12.90685	0.00000	0.0000	0
13/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.19300	0.14200	26.42487	0.00000	0.0000	0
13/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.96100	1.08200	12.59105	0.00000	0.0000	0
13/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16300	0.11800	27.60736	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.75330	12.92200	1.32279	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.52300	0.57200	9.36902	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.22000	1.10000	9.83607	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.51100	0.55800	9.19765	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.25800	1.13600	9.69793	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.53600	0.58700	9.51493	0.00000	0.0000	0
13/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.18300	1.06500	9.97464	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10590	0.10720	1.22757	0.00000	0.0000	4,328
13/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01594	0.01723	8.09285	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00649	0.00755	16.33282	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00059	0.00035	40.67797	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02590	0.02720	5.01931	0.00000	0.0000	0
13/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10740	0.10880	1.30354	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00507	0.00548	8.08679	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00567	0.00468	17.46032	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00247	0.00258	4.45344	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01307	0.01178	9.86993	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01073	0.01175	9.50606	0.00000	0.0000	0
13/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00133	0.00095	28.57143	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.40280	10.46190	0.56812	10.44800	10.4300	22,177
13/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.42400	0.44700	5.42453	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.12100	0.08500	29.75207	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.39100	0.41200	5.37084	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13800	0.10000	27.53623	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.45900	0.48400	5.44662	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10600	0.07200	32.07547	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.36000	1.41600	4.11765	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.32900	0.34500	4.86322	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.17600	0.13300	24.43182	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.65500	0.69400	5.95420	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05200	0.03200	38.46154	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.40900	1.46500	3.97445	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.57100	0.60600	6.12960	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06800	0.04400	35.29412	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.17500	0.17800	1.71429	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.37200	0.31600	15.05376	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
13/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.13400	0.13500	0.74627	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.48100	0.42300	12.05821	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.30100	0.31500	4.65116	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.19800	0.15300	22.72727	0.00000	0.0000	10,200
13/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.07400	0.07400	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.77100	0.71200	7.65240	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.13800	1.07900	5.18453	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.10300	0.10300	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.60000	0.54100	9.83333	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.37600	1.31700	4.28779	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.64200	0.58300	9.19003	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.87900	0.92700	5.46075	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02600	0.01500	42.30769	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.95200	0.89300	6.19748	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.12300	0.12400	0.81301	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.52000	0.46200	11.15385	0.00000	0.0000	3,400
13/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.68400	0.62500	8.62573	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.08700	0.08700	0.00000	0.00000	0.0000	3,400
13/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.23200	1.17400	4.70779	0.00000	0.0000	0
13/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	10,200
13/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.54870	10.61030	0.58396	0.00000	0.0000	24,589
13/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.51700	0.51300	0.77369	0.00000	0.0000	0
13/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.36800	0.30300	17.66304	0.00000	0.0000	0
13/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.49300	0.48800	1.01420	0.00000	0.0000	0
13/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.39400	0.32800	16.75127	0.00000	0.0000	0
13/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.54100	0.53900	0.36969	0.00000	0.0000	0
13/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.34200	0.27900	18.42105	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.69820	10.76340	0.60945	0.00000	0.0000	350
13/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.58600	0.58400	0.34130	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.61300	0.54600	10.92985	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.56300	0.56000	0.53286	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.64000	0.57200	10.62500	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.61000	0.60900	0.16393	0.00000	0.0000	0
13/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.58700	0.52100	11.24361	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.11130	11.18440	0.65789	0.00000	0.0000	500
13/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.96100	0.90600	5.72320	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.34300	1.21500	9.53090	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.94600	0.89000	5.91966	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.37800	1.24900	9.36139	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.97700	0.92200	5.62948	0.00000	0.0000	0
13/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.30900	1.18100	9.77846	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
13/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.33750	8.42450	1.04348	8.39050	8.3460	28,081
13/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.09500	1.17900	7.67123	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.04600	1.13000	8.03059	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.14400	1.22900	7.43007	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.94900	1.03100	8.64067	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.39100	1.47700	6.18260	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62700	0.69800	11.32376	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.04000	0.02400	40.00000	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.90000	0.98200	9.11111	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.01300	0.00800	38.46154	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.34100	1.42700	6.41312	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.13800	2.22500	4.06922	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.50300	0.56600	12.52485	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.06600	0.04200	36.36364	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.37210	8.45860	1.03319	0.00000	0.0000	6,933
13/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.82700	0.88700	7.25514	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.10500	0.07800	25.71429	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.78900	0.84600	7.22433	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.11700	0.08700	25.64103	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.86700	0.92800	7.03576	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.09500	0.06900	27.36842	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.41420	8.50060	1.02684	0.00000	0.0000	2,298
13/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.57500	0.60200	4.69565	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39700	0.33800	14.86146	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.55000	0.57600	4.72727	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42200	0.36200	14.21801	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.60000	0.62900	4.83333	0.00000	0.0000	0
13/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37200	0.31500	15.32258	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.38290	9.45470	0.76522	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.45200	2.51700	2.65090	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36900	0.36200	1.89702	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41100	2.47600	2.69598	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37800	0.37100	1.85185	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.49300	2.55800	2.60730	0.00000	0.0000	0
13/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36000	0.35300	1.94444	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.97240	8.03640	0.80277	0.00000	0.0000	10
13/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.45000	0.50500	12.22222	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02800	0.01900	32.14286	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
13/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.40600	0.45900	13.05419	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03400	0.02300	32.35294	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.49500	0.55100	11.31313	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02300	0.01500	34.78261	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.06280	8.12730	0.79997	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.24800	0.25800	4.03226	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.33500	0.28100	16.11940	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.23100	0.23900	3.46320	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36800	0.31200	15.21739	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.26600	0.27800	4.51128	0.00000	0.0000	0
13/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.30300	0.25100	17.16172	0.00000	0.0000	0
13/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.27570	0.32330	17.26514	0.00000	0.0000	100,000
13/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.10220	0.07070	30.82192	0.00000	0.0000	100,000
13/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.13770	0.20140	46.25999	0.00000	0.0000	12,500
13/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.13180	0.17060	29.43854	0.00000	0.0000	12,500
13/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01410	0.00290	79.43262	0.00000	0.0000	19,481
13/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.04860	0.02170	55.34979	0.00000	0.0000	12,987
13/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.60230	8.64700	0.51963	0.00000	0.0000	25
13/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.21300	0.23500	10.32864	0.00000	0.0000	0
13/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.21100	0.18800	10.90047	0.00000	0.0000	0
13/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.19400	0.21100	8.76289	0.00000	0.0000	0
13/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24200	0.21400	11.57025	0.00000	0.0000	0
13/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
13/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18500	0.16300	11.89189	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.73370	8.77950	0.52441	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.27300	0.30600	12.08791	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.63900	0.62700	1.87793	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.26100	0.29300	12.26054	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.67700	0.66400	1.92024	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.28600	0.32100	12.23776	0.00000	0.0000	0
13/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.60200	0.59200	1.66113	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.44620	6.49900	0.81909	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.22500	0.25900	15.11111	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.06300	0.04400	30.15873	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.21800	0.25100	15.13761	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.06600	0.04600	30.30303	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23200	0.26600	14.65517	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.06000	0.04100	31.66667	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.49500	6.54610	0.78676	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.35200	0.37700	7.10227	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.15700	0.13100	16.56051	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.32300	0.34600	7.12074	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.17800	0.15000	15.73034	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38200	0.41000	7.32984	0.00000	0.0000	0
13/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.13700	0.11400	16.78832	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
13/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
13/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.28220	1.30400	1.70020	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.09050	0.10920	20.66298	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00830	0.00520	37.34940	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.05460	0.06800	24.54212	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02240	0.01400	37.50000	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13440	0.15560	15.77381	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00220	0.00160	27.27273	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.29940	1.32060	1.63152	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.15910	0.17640	10.87366	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00970	0.00580	40.20619	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.12040	0.13470	11.87708	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02100	0.01410	32.85714	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20420	0.22390	9.64740	0.00000	0.0000	0
13/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00480	0.00330	31.25000	0.00000	0.0000	0

**Future Open Interest**

**646,966**

**Option Open Interest**

**271,058**

**Total**

**918,024**