



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 16/01/2012

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
16/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.24550	8.16710	0.95082	8.25150	8.1563	239,862
16/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.21300	1.13500	6.43034	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.16400	1.08600	6.70103	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.26300	1.18500	6.17577	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.24900	1.17100	6.24500	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
16/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.10000	1.02300	7.00000	0.00000	0.0000	30,100
16/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.00200	0.92500	7.68463	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.44700	1.36900	5.39046	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.05100	0.97400	7.32636	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.49700	1.41900	5.21042	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.71400	0.64400	9.80392	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.01900	0.02700	42.10526	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.38700	0.33900	12.40310	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.09200	0.12200	32.60870	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.85500	0.78100	8.65497	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.20500	0.18000	12.19512	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.26000	0.31300	20.38462	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.54700	1.46900	5.04202	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
16/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.18800	0.16500	12.23404	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.29300	0.34800	18.77133	0.00000	0.0000	250
16/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.39800	1.32000	5.57940	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.35500	0.31000	12.67606	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
16/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.11000	0.14300	30.00000	0.00000	0.0000	7,051
16/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.15000	1.07200	6.78261	0.00000	0.0000	10,000
16/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.59700	1.51900	4.88416	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.80700	0.73500	8.92193	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.24600	0.21400	13.00813	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.20100	0.24700	22.88557	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.45700	0.40300	11.81619	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.06200	0.08600	38.70968	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.19900	1.12200	6.42202	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.64700	1.56800	4.79660	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.49700	0.43800	11.87123	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.05200	0.07100	36.53846	0.00000	0.0000	250
16/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.32500	0.28300	12.92308	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.13000	0.16600	27.69231	0.00000	0.0000	4,620
16/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.42100	0.37000	12.11401	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.07600	0.10300	35.52632	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.27100	0.23400	13.65314	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.17600	0.21700	23.29545	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.90400	0.82800	8.40708	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.95300	0.87700	7.97482	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.34800	1.27000	5.78635	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.58000	0.51600	11.03448	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.03500	0.04900	40.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.29700	0.25800	13.13131	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.15200	0.19100	25.65789	0.00000	0.0000	366
16/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.76000	0.68900	9.34211	0.00000	0.0000	5,000
16/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	2,420
16/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.84600	1.76800	4.22535	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.09600	2.01700	3.76908	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.66900	0.60000	10.31390	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.02400	0.03300	37.50000	0.00000	0.0000	13,860
16/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.22400	0.19600	12.50000	0.00000	0.0000	6,620
16/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.22900	0.27900	21.83406	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.04600	1.96800	3.81232	0.00000	0.0000	0
16/01/2012	\$ / 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
16/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.29800	1.22100	5.93220	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.53800	0.47500	11.71004	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.04300	0.05800	34.88372	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.17200	0.15100	12.20930	0.00000	0.0000	4,850
16/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.32700	0.38400	17.43119	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.79600	1.71800	4.34298	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.62400	0.55700	10.73718	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.02900	0.04000	37.93103	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.69600	1.61800	4.59906	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.74600	1.66800	4.46735	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
16/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.89600	1.81800	4.11392	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.14600	2.06700	3.68127	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.15800	0.13800	12.65823	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.36300	0.42100	15.97796	0.00000	0.0000	250
16/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.14500	0.12700	12.41379	0.00000	0.0000	8,000
16/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.40000	0.46000	15.00000	0.00000	0.0000	190
16/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.08900	0.07900	11.23596	0.00000	0.0000	3
16/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.64400	0.71200	10.55901	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.82100	0.89200	8.64799	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.06600	0.05900	10.60606	0.00000	0.0000	6,700
16/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.12200	0.10700	12.29508	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.47700	0.54000	13.20755	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.11200	0.09900	11.60714	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.51700	0.58200	12.57253	0.00000	0.0000	176
16/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.60100	0.66800	11.14809	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	15,860
16/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.55800	0.62500	12.00717	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.10300	0.09200	10.67961	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.05200	1.12500	6.93916	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	2,000
16/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.28900	1.36400	5.81846	0.00000	0.0000	0
16/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	2,000
16/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.35580	8.27720	0.94066	8.32000	8.3200	39,785
16/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.14200	1.07000	6.30473	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.09600	1.02500	6.47810	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04000	0.04800	20.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.18800	1.11500	6.14478	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03200	0.03800	18.75000	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
16/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.50800	0.46900	7.67717	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.25200	0.29200	15.87302	0.00000	0.0000	132
16/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.61600	1.54000	4.70297	0.00000	0.0000	4,850
16/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.34400	0.31900	7.26744	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.48800	0.54200	11.06557	0.00000	0.0000	100
16/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.29800	0.27700	7.04698	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.59200	0.65000	9.79730	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.27200	0.25300	6.98529	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.66600	0.72600	9.00901	0.00000	0.0000	132
16/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.37600	1.30100	5.45058	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	2,000
16/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.91800	0.85300	7.08061	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.06200	0.07600	22.58065	0.00000	0.0000	4,000
16/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.56000	0.51800	7.50000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.20400	0.24100	18.13725	0.00000	0.0000	2,000
16/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.46000	0.42500	7.60870	0.00000	0.0000	0
16/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.30400	0.34800	14.47368	0.00000	0.0000	132
16/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.46680	8.38850	0.92479	8.40000	8.4000	6,456
16/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.32600	1.25900	5.05279	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.05900	0.07100	20.33898	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.28200	1.21600	5.14821	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.06500	0.07800	20.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.37000	1.30200	4.96350	0.00000	0.0000	16,000
16/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.05300	0.06400	20.75472	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.07200	0.08600	19.44444	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.23900	1.17400	5.24617	0.00000	0.0000	37,000
16/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.97300	1.04000	6.88592	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.34000	0.32800	3.52941	0.00000	0.0000	360
16/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.79000	0.74500	5.69620	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.22300	0.25700	15.24664	0.00000	0.0000	360
16/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.47600	0.45400	4.62185	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.60900	0.66600	9.35961	0.00000	0.0000	4,000
16/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.05300	1.12000	6.36277	0.00000	0.0000	0
16/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.32000	0.30800	3.75000	0.00000	0.0000	5,500
16/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.74800	0.80900	8.15508	0.00000	0.0000	1,500
16/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.41500	0.39700	4.33735	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.57500	8.49750	0.90379	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.06300	1.01500	4.51552	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.18800	0.21800	15.95745	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.03100	0.98500	4.46169	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.20600	0.23800	15.53398	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.10000	1.04700	4.81818	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.17500	0.20000	14.28571	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.30600	0.34800	13.72549	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
16/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.88100	0.84500	4.08627	0.00000	0.0000	300
16/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.99900	1.06300	6.40641	0.00000	0.0000	0
16/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.47400	0.46000	2.95359	0.00000	0.0000	540
16/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.66680	8.58950	0.89191	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.04000	1.00200	3.65385	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.32300	0.36300	12.38390	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.01200	0.97700	3.45850	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.34500	0.38800	12.46377	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.06800	1.02900	3.65169	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.30100	0.34000	12.95681	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.02800	1.09100	6.12840	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.59500	0.58000	2.52101	0.00000	0.0000	180
16/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.96000	0.92800	3.33333	0.00000	0.0000	0
16/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.39300	0.43900	11.70483	0.00000	0.0000	180
16/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.88840	8.81130	0.86742	0.00000	0.0000	659
16/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.93300	0.91500	1.92926	0.00000	0.0000	0
16/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.02300	1.08200	5.76735	0.00000	0.0000	0
16/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.91600	0.89900	1.85590	0.00000	0.0000	0
16/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.05600	1.11600	5.68182	0.00000	0.0000	0
16/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.95000	0.93100	2.00000	0.00000	0.0000	0
16/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.99000	1.04800	5.85859	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.41710	9.34010	0.81766	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.62100	1.60100	1.23381	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.70400	0.76100	8.09659	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.60200	1.58300	1.18602	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.73500	0.79300	7.89116	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.64100	1.62000	1.27971	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.67400	0.73000	8.30861	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.45600	0.49800	9.21053	0.00000	0.0000	0
16/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.87300	1.83800	1.86866	0.00000	0.0000	200
16/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.49120	10.41420	0.73395	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.25300	2.23800	0.66578	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.96200	1.02400	6.44491	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.23400	2.22000	0.62668	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.99300	1.05600	6.34441	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.27200	2.25600	0.70423	0.00000	0.0000	0
16/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.93100	0.99200	6.55209	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.24550	8.16710	0.95082	0.00000	0.0000	796
16/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.71393	0.64403	9.79088	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.01843	0.02693	46.12046	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.66851	0.60009	10.23470	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.02301	0.03299	43.37245	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.76013	0.68891	9.36945	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.01463	0.02181	49.07724	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.20093	0.24738	23.11750	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
16/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.24643	0.21448	12.96514	0.00000	0.0000	80
16/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.35580	8.27720	0.94066	0.00000	0.0000	83
16/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.39726	0.36768	7.44601	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.39146	0.44048	12.52235	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.37843	0.35043	7.39899	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.42263	0.47323	11.97265	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.41707	0.38590	7.47357	0.00000	0.0000	0
16/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.36127	0.40870	13.12868	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.60770	12.50040	0.85107	12.61930	12.4880	10,826
16/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.18100	1.07900	8.63675	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.13300	1.03100	9.00265	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.23000	1.12600	8.45528	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.08500	0.98400	9.30876	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.75300	0.66500	11.68659	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.04500	0.06500	44.44444	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.61900	1.51300	6.54725	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	768
16/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.84600	0.75400	10.87470	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.03800	0.05400	42.10526	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.45600	0.39800	12.71930	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.14800	0.19800	33.78378	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.27800	1.17400	8.13772	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.71700	1.61200	6.11532	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.94100	0.84500	10.20191	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03300	0.04500	36.36364	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.52100	1.41600	6.90335	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.66700	0.59000	11.54423	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.05900	0.09000	52.54237	0.00000	0.0000	768
16/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.70700	0.62700	11.31542	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.04900	0.07700	57.14286	0.00000	0.0000	9,000
16/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.32000	0.27900	12.81250	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.26200	0.32900	25.57252	0.00000	0.0000	3,000
16/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.45300	0.53500	18.10155	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.21100	0.18500	12.32227	0.00000	0.0000	3,000
16/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.02400	1.12000	9.37500	0.00000	0.0000	0
16/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.08200	0.07000	14.63415	0.00000	0.0000	9,000
16/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.76410	12.65680	0.84064	0.00000	0.0000	2,835
16/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.04300	0.97000	6.99904	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
16/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.12900	0.16300	26.35659	0.00000	0.0000	0
16/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.00600	0.93500	7.05765	0.00000	0.0000	0
16/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.14200	0.17800	25.35211	0.00000	0.0000	0
16/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.08200	1.00600	7.02403	0.00000	0.0000	0
16/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.11800	0.14900	26.27119	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.92200	12.81510	0.82727	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.57200	0.49300	13.81119	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.10000	1.12800	2.54545	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.55800	0.48000	13.97849	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.13600	1.16500	2.55282	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.58700	0.50600	13.79898	0.00000	0.0000	0
16/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.06500	1.09100	2.44131	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10720	0.10650	0.65299	0.00000	0.0000	4,328
16/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01723	0.01653	4.06268	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00755	0.00691	8.47682	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00035	0.00041	17.14286	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02720	0.02650	2.57353	0.00000	0.0000	0
16/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10880	0.10810	0.64338	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00548	0.00515	6.02190	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00468	0.00505	7.90598	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00258	0.00243	5.81395	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01178	0.01233	4.66893	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01175	0.01116	5.02128	0.00000	0.0000	0
16/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00095	0.00106	11.57895	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.46190	10.34900	1.07915	10.45200	10.3296	21,642
16/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.44700	0.37400	16.33110	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.08500	0.12500	47.05882	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.41200	0.34300	16.74757	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.10000	0.14400	44.00000	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.48400	0.40700	15.90909	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07200	0.10800	50.00000	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.41600	1.30400	7.90960	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.34500	0.28400	17.68116	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.13300	0.18500	39.09774	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.69400	0.59800	13.83285	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.03200	0.04900	53.12500	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.46500	1.35300	7.64505	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.60600	0.51700	14.68647	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04400	0.06800	54.54545	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.17800	0.14700	17.41573	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.31600	0.39800	25.94937	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
16/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.13500	0.11100	17.77778	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.42300	0.51200	21.04019	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.31500	0.25800	18.09524	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15300	0.20900	36.60131	0.00000	0.0000	10,200
16/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.07400	0.06000	18.91892	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.71200	0.81100	13.90449	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.07900	1.18300	9.63855	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.10300	0.08400	18.44660	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.54100	0.63500	17.37523	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.31700	1.42300	8.04860	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.09500	0.07700	18.94737	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.58300	0.67800	16.29503	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.92700	0.82100	11.43474	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01500	0.02200	46.66667	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.05500	0.04400	20.00000	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.89300	0.99500	11.42217	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.12400	0.10100	18.54839	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.46200	0.55200	19.48052	0.00000	0.0000	3,400
16/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.62500	0.72200	15.52000	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.08700	0.07100	18.39080	0.00000	0.0000	3,400
16/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.17400	1.27800	8.85860	0.00000	0.0000	0
16/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	10,200
16/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.61030	10.49700	1.06783	0.00000	0.0000	24,589
16/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.51300	0.46300	9.74659	0.00000	0.0000	0
16/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.30300	0.36600	20.79208	0.00000	0.0000	0
16/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.48800	0.44100	9.63115	0.00000	0.0000	0
16/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.32800	0.39400	20.12195	0.00000	0.0000	0
16/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.53900	0.48700	9.64750	0.00000	0.0000	0
16/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.27900	0.34000	21.86380	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.76340	10.64950	1.05822	0.00000	0.0000	350
16/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.58400	0.52100	10.78767	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.54600	0.59700	9.34066	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.56000	0.49900	10.89286	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.57200	0.62500	9.26573	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.60900	0.54400	10.67323	0.00000	0.0000	0
16/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.52100	0.57000	9.40499	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.18440	11.08130	0.92182	0.00000	0.0000	500
16/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.90600	0.88700	2.09713	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.21500	1.29900	6.91358	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.89000	0.87200	2.02247	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.24900	1.33400	6.80544	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.92200	0.90300	2.06074	0.00000	0.0000	0
16/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18100	1.26500	7.11262	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
16/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.42450	8.36850	0.66473	8.42500	8.4020	28,381
16/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.17900	1.12300	4.74979	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.13000	1.07400	4.95575	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.22900	1.17200	4.63792	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.03100	0.97500	5.43162	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.47700	1.42100	3.79147	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.69800	0.64400	7.73639	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.98200	0.92600	5.70265	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.42700	1.37100	3.92432	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.22500	2.16900	2.51685	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.56600	0.51300	9.36396	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.45860	8.40420	0.64313	0.00000	0.0000	6,933
16/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.88700	0.83000	6.42616	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.07800	0.07600	2.56410	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.84600	0.79000	6.61939	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.08700	0.08600	1.14943	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.92800	0.87200	6.03448	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.50060	8.44720	0.62819	0.00000	0.0000	2,298
16/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.60200	0.54700	9.13621	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.33800	0.33600	0.59172	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.57600	0.52200	9.37500	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.36200	0.36100	0.27624	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.62900	0.57400	8.74404	0.00000	0.0000	0
16/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.31500	0.31300	0.63492	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.45470	9.41540	0.41567	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.51700	2.48000	1.47000	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36200	0.36500	0.82873	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.47600	2.43900	1.49435	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37100	0.37400	0.80863	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.55800	2.52100	1.44644	0.00000	0.0000	0
16/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35300	0.35600	0.84986	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.03640	8.00160	0.43303	0.00000	0.0000	10
16/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.50500	0.47400	6.13861	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.01900	0.02200	15.78947	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
16/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.45900	0.42900	6.53595	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.55100	0.52000	5.62613	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.12730	8.09270	0.42573	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.25800	0.24500	5.03876	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.28100	0.30200	7.47331	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.23900	0.22800	4.60251	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.31200	0.33500	7.37179	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.27800	0.26400	5.03597	0.00000	0.0000	0
16/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.25100	0.27100	7.96813	0.00000	0.0000	0
16/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.32330	0.28320	12.40334	0.00000	0.0000	100,000
16/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.07070	0.08720	23.33805	0.00000	0.0000	100,000
16/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.20140	0.15770	21.69811	0.00000	0.0000	12,500
16/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.17060	0.14910	12.60258	0.00000	0.0000	12,500
16/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00290	0.00530	82.75862	0.00000	0.0000	19,481
16/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.02170	0.03360	54.83871	0.00000	0.0000	12,987
16/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.64700	8.57270	0.85926	0.00000	0.0000	25
16/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.23500	0.21300	9.36170	0.00000	0.0000	0
16/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.18800	0.24000	27.65957	0.00000	0.0000	0
16/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.21100	0.19400	8.05687	0.00000	0.0000	0
16/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21400	0.27100	26.63551	0.00000	0.0000	0
16/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.26000	0.23200	10.76923	0.00000	0.0000	0
16/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.16300	0.20900	28.22086	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.77950	8.70540	0.84401	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.30600	0.28400	7.18954	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62700	0.67900	8.29346	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.29300	0.27100	7.50853	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.66400	0.71600	7.83133	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.32100	0.29700	7.47664	0.00000	0.0000	0
16/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.59200	0.64200	8.44595	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.49900	6.46550	0.51546	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.25900	0.23300	10.03861	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.25100	0.22600	9.96016	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04600	0.05400	17.39130	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.26600	0.24100	9.39850	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.04100	0.04900	19.51220	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.54610	6.51440	0.48426	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.37700	0.35400	6.10080	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13100	0.14000	6.87023	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.34600	0.32400	6.35838	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.15000	0.16000	6.66667	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.41000	0.38600	5.85366	0.00000	0.0000	0
16/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11400	0.12200	7.01754	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
16/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
16/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.30400	1.28890	1.15798	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10920	0.09550	12.54579	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00520	0.00660	26.92308	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.06800	0.05740	15.58824	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.01400	0.01850	32.14286	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15560	0.14070	9.57584	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00160	0.00180	12.50000	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.32060	1.30510	1.17371	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.17640	0.16280	7.70975	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00580	0.00770	32.75862	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.13470	0.12280	8.83445	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01410	0.01770	25.53191	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22390	0.20910	6.61009	0.00000	0.0000	0
16/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00330	0.00400	21.21212	0.00000	0.0000	0

Future Open Interest

647,826

Option Open Interest

271,058

Total

918,884