



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 18/01/2012

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
18/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.12180	8.10310	0.23024	8.13450	8.0657	243,006
18/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.09000	1.07100	1.74312	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.04100	1.02200	1.82517	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.13900	1.12100	1.58033	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.12500	1.10700	1.60000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	1,000
18/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.97700	0.95900	1.84237	0.00000	0.0000	30,100
18/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.87900	0.86100	2.04778	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.32400	1.30500	1.43505	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.92800	0.91000	1.93966	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.37400	1.35500	1.38282	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.60000	0.58200	3.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.30300	0.28900	4.62046	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.13100	0.13600	3.81679	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.73600	0.71800	2.44565	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.15600	0.14600	6.41026	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.33400	0.34300	2.69461	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.42300	1.40500	1.26493	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	10,000
18/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.37100	0.38000	2.42588	0.00000	0.0000	250
18/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.27400	1.25500	1.49137	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.27600	0.26200	5.07246	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
18/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.15400	0.15900	3.24675	0.00000	0.0000	7,051
18/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.02700	1.00800	1.85005	0.00000	0.0000	10,000
18/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.47300	1.45400	1.28988	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.69000	0.67200	2.60870	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.18800	0.17600	6.38298	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.26600	0.27300	2.63158	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.36500	0.34900	4.38356	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.09300	0.09600	3.22581	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.07600	1.05700	1.76580	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.52300	1.50400	1.24754	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.39900	0.38300	4.01003	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.07700	0.08000	3.89610	0.00000	0.0000	250
18/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.25000	0.23700	5.20000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.17800	0.18400	3.37079	0.00000	0.0000	4,620
18/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.33300	0.31800	4.50450	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.11100	0.11500	3.60360	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.20600	0.19400	5.82524	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.23400	0.24100	2.99145	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.78300	0.76500	2.29885	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.83100	0.81200	2.28640	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.22500	1.20600	1.55102	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.47200	0.45500	3.60169	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.05000	0.05200	4.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.22600	0.21300	5.75221	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.20400	0.21000	2.94118	0.00000	0.0000	366
18/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.64400	0.62600	2.79503	0.00000	0.0000	5,000
18/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	2,420
18/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.72300	1.70400	1.10273	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.97200	1.95300	0.96349	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.55600	0.53800	3.23741	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	13,860
18/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.17100	0.16000	6.43275	0.00000	0.0000	6,620
18/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.29900	0.30700	2.67559	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.92200	1.90300	0.98855	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	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
18/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.17500	1.15600	1.61702	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.43500	0.41800	3.90805	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.06300	0.06500	3.17460	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	4,850
18/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.40800	0.41800	2.45098	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.67300	1.65400	1.13568	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.51400	0.49600	3.50195	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.57300	1.55400	1.20788	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.62300	1.60400	1.17067	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
18/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.77200	1.75400	1.01580	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.02200	2.00300	0.93966	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.11900	0.11000	7.56303	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.44700	0.45700	2.23714	0.00000	0.0000	250
18/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.10900	0.10100	7.33945	0.00000	0.0000	8,000
18/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.48700	0.49800	2.25873	0.00000	0.0000	190
18/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.06800	0.06100	10.29412	0.00000	0.0000	3
18/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.74600	0.75800	1.60858	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.92800	0.94200	1.50862	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	6,700
18/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.09200	0.08500	7.60870	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.57000	0.58200	2.10526	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.61300	0.62500	1.95759	0.00000	0.0000	176
18/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.70100	0.71300	1.71184	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.07300	0.06600	9.58904	0.00000	0.0000	15,860
18/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.65700	0.66900	1.82648	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.16400	1.17800	1.20275	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	2,000
18/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.40400	1.42000	1.13960	0.00000	0.0000	0
18/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.02600	0.02300	11.53846	0.00000	0.0000	2,000
18/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.23110	8.21210	0.23083	8.22420	8.1775	39,063
18/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.02300	1.00500	1.75953	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.97800	0.96000	1.84049	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04700	0.04800	2.12766	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.06800	1.05000	1.68539	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03700	0.03800	2.70270	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
18/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.43200	0.42100	2.54630	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.30100	0.30900	2.65781	0.00000	0.0000	132
18/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.49300	1.47500	1.20563	0.00000	0.0000	4,850
18/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.29000	0.28000	3.44828	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.55900	0.56800	1.61002	0.00000	0.0000	100
18/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.25100	0.24200	3.58566	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.67000	0.68000	1.49254	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.22900	0.22000	3.93013	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.74800	0.75800	1.33690	0.00000	0.0000	132
18/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.25400	1.23600	1.43541	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	2,000
18/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.80700	0.79100	1.98265	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.07600	0.07900	3.94737	0.00000	0.0000	4,000
18/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.47800	0.46700	2.30126	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.24700	0.25500	3.23887	0.00000	0.0000	2,000
18/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.39000	0.37900	2.82051	0.00000	0.0000	0
18/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.35900	0.36700	2.22841	0.00000	0.0000	132
18/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.34100	8.32160	0.23259	8.30000	8.3000	6,456
18/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.20900	1.19200	1.40612	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.16600	1.14900	1.45798	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.25300	1.23500	1.43655	0.00000	0.0000	16,000
18/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.08200	0.08400	2.43902	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.12300	1.10600	1.51380	0.00000	0.0000	37,000
18/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.06100	1.07100	0.94251	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.30200	0.29300	2.98013	0.00000	0.0000	360
18/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.70000	0.68800	1.71429	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.25900	0.26600	2.70270	0.00000	0.0000	360
18/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.42100	0.41200	2.13777	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.68000	0.69000	1.47059	0.00000	0.0000	4,000
18/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.14300	1.15300	0.87489	0.00000	0.0000	0
18/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.28400	0.27500	3.16901	0.00000	0.0000	5,500
18/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.82600	0.83600	1.21065	0.00000	0.0000	1,500
18/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.36700	0.35800	2.45232	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.44940	8.42900	0.24144	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.96500	0.95500	1.03627	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.21600	0.22600	4.62963	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.93500	0.92400	1.17647	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.23600	0.24500	3.81356	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.99700	0.98600	1.10331	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.19800	0.20700	4.54545	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.34700	0.35700	2.88184	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
18/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.79600	0.78600	1.25628	0.00000	0.0000	300
18/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.07800	1.08900	1.02041	0.00000	0.0000	0
18/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.42700	0.41800	2.10773	0.00000	0.0000	540
18/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.54320	8.52240	0.24347	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.95000	0.94200	0.84211	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.35700	0.37000	3.64146	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.92500	0.91700	0.86486	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.38200	0.39500	3.40314	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.97600	0.96800	0.81967	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.33300	0.34600	3.90390	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.09800	1.11000	1.09290	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.54100	0.53200	1.66359	0.00000	0.0000	180
18/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.87600	0.86800	0.91324	0.00000	0.0000	0
18/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.43300	0.44600	3.00231	0.00000	0.0000	180
18/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.76540	8.74600	0.22132	0.00000	0.0000	659
18/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.85900	0.84900	1.16414	0.00000	0.0000	0
18/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.07200	1.08100	0.83955	0.00000	0.0000	0
18/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.84300	0.83400	1.06762	0.00000	0.0000	0
18/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.10600	1.11600	0.90416	0.00000	0.0000	0
18/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.87500	0.86500	1.14286	0.00000	0.0000	0
18/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.03800	1.04700	0.86705	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.29780	9.28180	0.17208	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.53500	1.52900	0.39088	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.73700	0.74700	1.35685	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.51700	1.51100	0.39552	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.76900	0.77900	1.30039	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.55400	1.54800	0.38610	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.70600	0.71600	1.41643	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.47200	0.48200	2.11864	0.00000	0.0000	0
18/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.77000	1.76400	0.33898	0.00000	0.0000	200
18/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.37190	10.35590	0.15426	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.16200	2.15100	0.50879	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.99000	0.99500	0.50505	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.14400	2.13300	0.51306	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.02200	1.02700	0.48924	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.18000	2.16900	0.50459	0.00000	0.0000	0
18/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.95800	0.96300	0.52192	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.12180	8.10310	0.23024	8.10150	8.0775	791
18/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.59969	0.58174	2.99321	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.02789	0.02864	2.68914	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.55605	0.53837	3.17957	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.03425	0.03527	2.97810	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.64434	0.62618	2.81839	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.02254	0.02308	2.39574	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.26610	0.27323	2.67944	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
18/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.18790	0.17633	6.15753	0.00000	0.0000	80
18/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.23110	8.21210	0.23083	0.00000	0.0000	83
18/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.33556	0.32524	3.07546	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.45446	0.46314	1.90996	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.31942	0.30926	3.18077	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.48832	0.49716	1.81029	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.35266	0.34217	2.97454	0.00000	0.0000	0
18/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.42156	0.43007	2.01869	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.45360	12.49240	0.31156	12.50000	12.4250	10,840
18/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.03300	1.06800	3.38819	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.98600	1.02100	3.54970	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.08000	1.11600	3.33333	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.93900	0.97400	3.72737	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.62600	0.65200	4.15335	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07200	0.06000	16.66667	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.46700	1.50400	2.52215	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	768
18/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.70900	0.74200	4.65444	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05500	0.05000	9.09091	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.36700	0.38100	3.81471	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.21300	0.18900	11.26761	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.12800	1.16400	3.19149	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.56500	1.60300	2.42812	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.80000	0.83300	4.12500	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04600	0.04100	10.86957	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.37000	1.40700	2.70073	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.55200	0.57600	4.34783	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.09800	0.08400	14.28571	0.00000	0.0000	768
18/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.58800	0.61300	4.25170	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.08400	0.07100	15.47619	0.00000	0.0000	9,000
18/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.25600	0.26200	2.34375	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.35200	0.32000	9.09091	0.00000	0.0000	3,000
18/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.56500	0.52800	6.54867	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.16900	0.17000	0.59172	0.00000	0.0000	3,000
18/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.15900	1.11800	3.53753	0.00000	0.0000	0
18/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.06300	0.06000	4.76190	0.00000	0.0000	9,000
18/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.60890	12.64800	0.31010	12.57000	12.5650	2,865
18/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.92000	0.94500	2.71739	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
18/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.16100	0.14700	8.69565	0.00000	0.0000	0
18/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.88500	0.90900	2.71186	0.00000	0.0000	0
18/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.17600	0.16100	8.52273	0.00000	0.0000	0
18/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.95600	0.98200	2.71967	0.00000	0.0000	0
18/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.14700	0.13400	8.84354	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.76570	12.80420	0.30159	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.47100	0.47900	1.69851	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.15500	1.12500	2.59740	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.45900	0.46600	1.52505	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.19300	1.16200	2.59849	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.48400	0.49200	1.65289	0.00000	0.0000	0
18/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.11800	1.08800	2.68336	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10580	0.10550	0.28355	0.00000	0.0000	4,328
18/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01583	0.01553	1.89514	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00626	0.00599	4.31310	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00046	0.00049	6.52174	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02580	0.02550	1.16279	0.00000	0.0000	0
18/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10740	0.10710	0.27933	0.00000	0.0000	25
18/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00465	0.00449	3.44086	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00525	0.00539	2.66667	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00214	0.00204	4.67290	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01274	0.01294	1.56986	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01046	0.01021	2.39006	0.00000	0.0000	0
18/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00106	0.00111	4.71698	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.33360	10.40170	0.65902	10.40000	10.3595	21,637
18/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.35300	0.39900	13.03116	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11900	0.09700	18.48739	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.32200	0.36400	13.04348	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13800	0.11200	18.84058	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.38600	0.43400	12.43523	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10200	0.08200	19.60784	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.28800	1.35600	5.27950	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.26500	0.30100	13.58491	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.18100	0.14900	17.67956	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.57700	0.63800	10.57192	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04300	0.03600	16.27907	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.33700	1.40500	5.08601	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.49500	0.55100	11.31313	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06100	0.04900	19.67213	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.13400	0.15000	11.94030	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.40000	0.34800	13.00000	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
18/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.10100	0.11200	10.89109	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.51700	0.46000	11.02515	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.23900	0.27300	14.22594	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.20500	0.17100	16.58537	0.00000	0.0000	10,200
18/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.05500	0.05900	7.27273	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.82100	0.75700	7.79537	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.19600	1.13000	5.51839	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.07700	0.08400	9.09091	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.64300	0.58200	9.48678	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.43700	1.36900	4.73208	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.07000	0.07700	10.00000	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.68600	0.62500	8.89213	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.80200	0.86800	8.22943	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.00600	0.94100	6.46123	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.09200	0.10200	10.86957	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.55800	0.50000	10.39427	0.00000	0.0000	3,400
18/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.73100	0.66800	8.61833	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	3,400
18/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.29200	1.22500	5.18576	0.00000	0.0000	0
18/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	10,200
18/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.48010	10.54830	0.65076	10.46750	10.4675	24,699
18/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.44500	0.46600	4.71910	0.00000	0.0000	0
18/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.36500	0.31800	12.87671	0.00000	0.0000	0
18/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.42300	0.44200	4.49173	0.00000	0.0000	0
18/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.39300	0.34400	12.46819	0.00000	0.0000	0
18/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.46800	0.49100	4.91453	0.00000	0.0000	0
18/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.33800	0.29300	13.31361	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.63030	10.69910	0.64721	0.00000	0.0000	350
18/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.51100	0.54400	6.45793	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.60600	0.57000	5.94059	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.48900	0.52100	6.54397	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.63400	0.59700	5.83596	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.53300	0.56800	6.56660	0.00000	0.0000	0
18/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.57800	0.54400	5.88235	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.05710	11.12320	0.59781	0.00000	0.0000	500
18/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.85000	0.85400	0.47059	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.28600	1.22400	4.82115	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.83600	0.84000	0.47847	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.32200	1.26000	4.68986	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.86500	0.86900	0.46243	0.00000	0.0000	0
18/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.25100	1.18900	4.95604	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
18/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.38320	8.35430	0.34474	8.37350	8.3425	28,081
18/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.13700	1.10800	2.55057	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08800	1.05900	2.66544	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.18700	1.15700	2.52738	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.98900	0.96000	2.93225	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.43500	1.40600	2.02091	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.65400	0.62600	4.28135	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.94000	0.91100	3.08511	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.38500	1.35600	2.09386	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.18300	2.15400	1.32845	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.52200	0.49200	5.74713	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03900	0.03800	2.56410	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.41830	8.38910	0.34686	8.40400	8.4040	6,933
18/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.83500	0.80300	3.83234	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.79300	0.76200	3.90921	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.87700	0.84500	3.64880	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05900	0.05600	5.08475	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.45980	8.43060	0.34516	0.00000	0.0000	2,298
18/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.54000	0.51000	5.55556	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.31700	0.31600	0.31546	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.51400	0.48400	5.83658	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.34100	0.34000	0.29326	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.56700	0.53600	5.46737	0.00000	0.0000	0
18/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.29400	0.29200	0.68027	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.43970	9.42130	0.19492	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.50100	2.48400	0.67973	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36100	0.36300	0.55402	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.46000	2.44300	0.69106	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37000	0.37200	0.54054	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.54200	2.52500	0.66876	0.00000	0.0000	0
18/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35200	0.35400	0.56818	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.99150	7.96730	0.30282	0.00000	0.0000	10
18/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.46200	0.43900	4.97835	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02100	0.02200	4.76190	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
18/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.41700	0.39600	5.03597	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.50800	0.48500	4.52756	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.08260	8.05820	0.30188	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.23100	0.22200	3.89610	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.29800	0.31400	5.36913	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.21400	0.20500	4.20561	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.33100	0.34700	4.83384	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.24900	0.23900	4.01606	0.00000	0.0000	0
18/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.26600	0.28100	5.63910	0.00000	0.0000	0
18/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.25910	0.24810	4.24547	0.00000	0.0000	100,000
18/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09530	0.09780	2.62329	0.00000	0.0000	100,000
18/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.13330	0.12160	8.77719	0.00000	0.0000	12,500
18/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.14380	0.13970	2.85118	0.00000	0.0000	12,500
18/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00660	0.00660	0.00000	0.00000	0.0000	19,481
18/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.03740	0.03910	4.54545	0.00000	0.0000	12,987
18/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.54670	8.60670	0.70203	0.00000	0.0000	25
18/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.19600	0.21400	9.18367	0.00000	0.0000	0
18/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24900	0.20700	16.86747	0.00000	0.0000	0
18/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.17900	0.19400	8.37989	0.00000	0.0000	0
18/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.28200	0.23700	15.95745	0.00000	0.0000	0
18/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.21500	0.23700	10.23256	0.00000	0.0000	0
18/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21800	0.18000	17.43119	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.67860	8.73920	0.69827	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.27100	0.26400	2.58303	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.69200	0.62500	9.68208	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.25900	0.25100	3.08880	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.73000	0.66200	9.31507	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.28300	0.27700	2.12014	0.00000	0.0000	0
18/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.65400	0.58800	10.09174	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.47110	6.52110	0.77267	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.23400	0.27200	16.23932	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.04700	0.03500	25.53191	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22600	0.26400	16.81416	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04900	0.03700	24.48980	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.24100	0.28000	16.18257	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.51910	6.57040	0.78692	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.34900	0.38400	10.02865	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13000	0.11400	12.30769	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.31800	0.35200	10.69182	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.14900	0.13200	11.40940	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.38100	0.41800	9.71129	0.00000	0.0000	0
18/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11200	0.09800	12.50000	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
18/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
18/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.28240	1.28080	0.12477	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.08940	0.08780	1.78971	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.05210	0.05050	3.07102	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.01970	0.01970	0.00000	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.13420	0.13260	1.19225	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00180	0.00180	0.00000	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.29850	1.29730	0.09241	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.15600	0.15480	0.76923	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00750	0.00750	0.00000	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11610	0.11500	0.94746	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01760	0.01770	0.56818	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20240	0.20120	0.59289	0.00000	0.0000	0
18/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00390	0.00390	0.00000	0.00000	0.0000	0

**Future Open Interest**

**650,117**

**Option Open Interest**

**271,058**

**Total**

**921,175**