



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 31/01/2012

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
31/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.91810	7.84630	0.90678	7.88980	7.8150	249,930
31/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.88700	0.81500	8.11725	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.83700	0.76700	8.36320	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.93600	0.86500	7.58547	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.92200	0.85100	7.70065	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	1,000
31/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.77500	0.70500	9.03226	0.00000	0.0000	30,100
31/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.68000	0.61100	10.14706	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.12000	1.04900	6.33929	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.72700	0.65800	9.49106	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.17000	1.09800	6.15385	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.41300	0.35500	14.04358	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04500	0.05900	31.11111	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16800	0.13800	17.85714	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.20000	0.24200	21.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.54100	0.47500	12.19963	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.45800	0.51600	12.66376	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.22000	1.14800	5.90164	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
31/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.06800	0.05600	17.64706	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.50000	0.56000	12.00000	0.00000	0.0000	250
31/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.07000	0.99900	6.63551	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15000	0.12300	18.00000	0.00000	0.0000	4,350

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.23200	0.27700	19.39655	0.00000	0.0000	7,051
31/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.82400	0.75300	8.61650	0.00000	0.0000	10,000
31/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.26900	1.19800	5.59496	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.49700	0.43200	13.07847	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02900	0.03600	24.13793	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.09500	0.07700	18.94737	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.37700	0.43100	14.32361	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.21400	0.17500	18.22430	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.14600	0.17900	22.60274	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.87300	0.80200	8.13288	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.31900	1.24700	5.45868	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.24200	0.19900	17.76860	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.12400	0.15300	23.38710	0.00000	0.0000	250
31/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.13400	0.10900	18.65672	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.26600	0.31300	17.66917	0.00000	0.0000	4,620
31/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.18900	0.15600	17.46032	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.17100	0.21000	22.80702	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.10600	0.08700	17.92453	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.33800	0.39100	15.68047	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.58700	0.51900	11.58433	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.63300	0.56500	10.74250	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.02100	0.94900	7.05191	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.30400	0.25400	16.44737	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.08600	0.10800	25.58140	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.11900	0.09700	18.48739	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.30100	0.35100	16.61130	0.00000	0.0000	366
31/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.45300	0.39200	13.46578	0.00000	0.0000	5,000
31/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	3,020
31/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.51900	1.44700	4.73996	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.76800	1.69700	4.01584	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.37500	0.31900	14.93333	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	13,860
31/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.08500	0.06900	18.82353	0.00000	0.0000	6,620
31/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.41700	0.47300	13.42926	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.71800	1.64700	4.13271	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.97100	0.90000	7.31205	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.27200	0.22600	16.91176	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10400	0.13000	25.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.06200	0.05000	19.35484	0.00000	0.0000	4,850
31/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.54400	0.60400	11.02941	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.46900	1.39700	4.90129	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.33800	0.28600	15.38462	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.07000	0.09000	28.57143	0.00000	0.0000	100
31/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.36900	1.29700	5.25931	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.41900	1.34700	5.07400	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,420
31/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.56900	1.49700	4.58891	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.81800	1.74700	3.90539	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.05600	0.04500	19.64286	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.58800	0.64900	10.37415	0.00000	0.0000	250
31/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.05100	0.04100	19.60784	0.00000	0.0000	8,600
31/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.63300	0.69500	9.79463	0.00000	0.0000	190
31/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	3
31/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.91100	0.97800	7.35456	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.10300	1.17100	6.16500	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	4,100
31/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.04200	0.03400	19.04762	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.72400	0.78800	8.83978	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.77000	0.83500	8.44156	0.00000	0.0000	176
31/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.86400	0.93000	7.63889	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	15,860
31/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.81700	0.88200	7.95594	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.34600	1.41600	5.20059	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	2,000
31/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.59200	1.66200	4.39698	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	2,000
31/01/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.29700	1.36600	5.31997	0.00000	0.0000	0
31/01/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	4,850
31/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.02290	7.95010	0.90740	7.98160	7.9275	55,683
31/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.82600	0.76100	7.86925	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05300	0.06100	15.09434	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.78400	0.72000	8.16327	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	0

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31/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.86800	0.80300	7.48848	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.30400	0.27200	10.52632	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.38100	0.42200	10.76115	0.00000	0.0000	132
31/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.28800	1.21700	5.51242	0.00000	0.0000	4,850
31/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.19400	0.17300	10.82474	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.67100	0.72300	7.74963	0.00000	0.0000	100
31/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.16600	0.14800	10.84337	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.79300	0.84800	6.93569	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.15000	0.13400	10.66667	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.87700	0.93400	6.49943	0.00000	0.0000	132
31/01/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.05100	0.98200	6.56518	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	2,000
31/01/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.62500	0.56700	9.28000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.10200	0.11700	14.70588	0.00000	0.0000	14,000
31/01/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.34200	0.30600	10.52632	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.31900	0.35600	11.59875	0.00000	0.0000	2,000
31/01/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.27100	0.24200	10.70111	0.00000	0.0000	10,000
31/01/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.44800	0.49200	9.82143	0.00000	0.0000	132
31/01/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.46300	0.41700	9.93521	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.19000	0.21700	14.21053	0.00000	0.0000	5,000
31/01/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.96300	1.02200	6.12669	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.13600	0.12200	10.29412	0.00000	0.0000	5,000
31/01/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.49200	0.44400	9.75610	0.00000	0.0000	0
31/01/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.16900	0.19400	14.79290	0.00000	0.0000	10,000
31/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.12750	8.05430	0.90065	8.03050	8.0305	7,319
31/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.00800	0.94500	6.25000	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.96600	0.90300	6.52174	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.08900	0.09900	11.23596	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.05100	0.98700	6.08944	0.00000	0.0000	16,000
31/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07400	0.08300	12.16216	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09800	0.11100	13.26531	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.92500	0.86500	6.48649	0.00000	0.0000	37,000
31/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.18800	1.24300	4.62963	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.21500	0.19700	8.37209	0.00000	0.0000	360
31/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.54600	0.50600	7.32601	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.31900	0.35200	10.34483	0.00000	0.0000	360
31/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.30900	0.28400	8.09061	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.78200	0.83000	6.13811	0.00000	0.0000	4,000
31/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.27400	1.33000	4.39560	0.00000	0.0000	0
31/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.20100	0.18400	8.45771	0.00000	0.0000	5,500
31/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.93900	0.99100	5.53781	0.00000	0.0000	1,500
31/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.26600	0.24500	7.89474	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
31/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.23070	8.15630	0.90393	0.00000	0.0000	5,000
31/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.79300	0.74400	6.17907	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.26200	0.28800	9.92366	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.76400	0.71600	6.28272	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.28300	0.31000	9.54064	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.82300	0.77200	6.19684	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.24200	0.26600	9.91736	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.41300	0.44700	8.23245	0.00000	0.0000	540
31/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.64400	0.60300	6.36646	0.00000	0.0000	300
31/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.19300	1.24500	4.35876	0.00000	0.0000	0
31/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.32400	0.30100	7.09877	0.00000	0.0000	540
31/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.32720	8.25300	0.89106	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.79300	0.75000	5.42245	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.41600	0.44700	7.45192	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.77100	0.72900	5.44747	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.44400	0.47600	7.20721	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.81600	0.77200	5.39216	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.38900	0.41900	7.71208	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.20200	1.25000	3.99334	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.42900	0.40300	6.06061	0.00000	0.0000	180
31/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.73000	0.68900	5.61644	0.00000	0.0000	0
31/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.50300	0.53600	6.56064	0.00000	0.0000	180
31/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.55620	8.48310	0.85435	0.00000	0.0000	659
31/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.71500	0.68100	4.75524	0.00000	0.0000	0
31/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.13700	1.17600	3.43008	0.00000	0.0000	0
31/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.70100	0.66800	4.70756	0.00000	0.0000	0
31/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.17300	1.21300	3.41006	0.00000	0.0000	0
31/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.72900	0.69500	4.66392	0.00000	0.0000	0
31/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.10100	1.14000	3.54223	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.11340	9.04390	0.76261	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.37900	1.33600	3.11820	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.76600	0.79200	3.39426	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.36100	1.31900	3.08597	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.79800	0.82500	3.38346	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.39700	1.35400	3.07802	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.73400	0.76000	3.54223	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.49100	0.50400	2.64766	0.00000	0.0000	0
31/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.60400	1.54800	3.49127	0.00000	0.0000	200
31/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.18750	10.11800	0.68221	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.97000	1.91900	2.58883	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.98300	1.00100	1.83113	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.94800	1.89700	2.61807	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.01100	1.02900	1.78042	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.98900	1.94100	2.41327	0.00000	0.0000	0
31/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.95200	0.97300	2.20588	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
31/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.91810	7.84630	0.90678	0.00000	0.0000	409
31/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.41295	0.35462	14.12520	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04485	0.05832	30.03344	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.37454	0.31898	14.83420	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.05644	0.07268	28.77392	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.45320	0.39237	13.42233	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03510	0.04607	31.25356	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.37690	0.43083	14.30884	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.09500	0.07713	18.81053	0.00000	0.0000	80
31/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.02290	7.95010	0.90740	0.00000	0.0000	488
31/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.22845	0.20401	10.69818	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.55555	0.60391	8.70489	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.21609	0.19310	10.63909	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.59319	0.64300	8.39697	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.24165	0.21583	10.68487	0.00000	0.0000	0
31/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.51875	0.56573	9.05639	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.40410	12.37720	0.21686	12.41100	12.3320	10,590
31/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.97400	0.94600	2.87474	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.92600	0.89800	3.02376	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.02200	0.99500	2.64188	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.87800	0.85000	3.18907	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.02400	0.02300	4.16667	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.56000	0.53700	4.10714	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.41300	1.38600	1.91083	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	768
31/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.64200	0.61800	3.73832	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.29500	0.27700	6.10169	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.19100	0.20000	4.71204	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.07100	1.04300	2.61438	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.51100	1.48400	1.78690	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.73500	0.70700	3.80952	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.31500	1.28800	2.05323	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.48400	0.46200	4.54545	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08000	0.08500	6.25000	0.00000	0.0000	768
31/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.52100	0.49900	4.22265	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.06700	0.07200	7.46269	0.00000	0.0000	9,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
31/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.18800	0.17600	6.38298	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.33400	0.34900	4.49102	0.00000	0.0000	3,000
31/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.55600	0.57400	3.23741	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.11000	0.10100	8.18182	0.00000	0.0000	3,000
31/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.17000	1.19500	2.13675	0.00000	0.0000	0
31/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	9,000
31/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.55720	12.53050	0.21263	0.00000	0.0000	2,875
31/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.86000	0.83500	2.90698	0.00000	0.0000	0
31/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.15300	0.15500	1.30719	0.00000	0.0000	0
31/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.82300	0.79900	2.91616	0.00000	0.0000	0
31/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.16600	0.16900	1.80723	0.00000	0.0000	0
31/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.89700	0.87300	2.67559	0.00000	0.0000	0
31/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.14000	0.14300	2.14286	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.70950	12.68350	0.20457	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.39900	0.38900	2.50627	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.14000	1.15600	1.40351	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.38800	0.37700	2.83505	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.17900	1.19400	1.27226	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.41100	0.40000	2.67640	0.00000	0.0000	0
31/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.10200	1.11700	1.36116	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10370	0.10300	0.67502	0.00000	0.0000	3,828
31/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01374	0.01304	5.09461	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00004	0.00004	0.00000	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00453	0.00405	10.59603	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00083	0.00105	26.50602	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02370	0.02300	2.95359	0.00000	0.0000	0
31/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10520	0.10450	0.66540	0.00000	0.0000	25
31/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00343	0.00318	7.28863	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00623	0.00668	7.22311	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00143	0.00132	7.69231	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01423	0.01482	4.14617	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00860	0.00807	6.16279	0.00000	0.0000	0
31/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00140	0.00157	12.14286	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.37890	10.30880	0.67541	10.38900	10.3400	21,604
31/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.35600	0.30500	14.32584	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.07700	0.09600	24.67532	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.32100	0.27300	14.95327	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.09200	0.11400	23.91304	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.39300	0.34000	13.48601	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.06400	0.08100	26.56250	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.33100	1.26200	5.18407	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.25600	0.21400	16.40625	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.12700	0.15500	22.04724	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
31/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.60300	0.53800	10.77944	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.38100	1.31100	5.06879	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.51400	0.45400	11.67315	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.03500	0.04500	28.57143	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.11400	0.09400	17.54386	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.33500	0.38500	14.92537	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.45200	0.50700	12.16814	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.22700	0.18800	17.18062	0.00000	0.0000	3,400
31/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.14800	0.17900	20.94595	0.00000	0.0000	10,200
31/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.76100	0.82300	8.14717	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.14000	1.20500	5.70175	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.05800	0.04800	17.24138	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.57900	0.63900	10.36269	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.38200	1.44800	4.77569	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.05300	0.04300	18.86792	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.62400	0.68400	9.61538	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.84000	0.77200	8.09524	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.94900	1.01400	6.84932	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.07200	0.05900	18.05556	0.00000	0.0000	3,400
31/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.49300	0.55000	11.56187	0.00000	0.0000	3,400
31/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.66900	0.73000	9.11809	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.04800	0.03900	18.75000	0.00000	0.0000	6,800
31/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.23600	1.30200	5.33981	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	10,200
31/01/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.43200	0.37600	12.96296	0.00000	0.0000	0
31/01/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.05300	0.06700	26.41509	0.00000	0.0000	3,400
31/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.52130	10.45020	0.67577	10.44600	10.4460	24,649
31/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.41700	0.38000	8.87290	0.00000	0.0000	0
31/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.29600	0.33000	11.48649	0.00000	0.0000	0
31/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.39300	0.35800	8.90585	0.00000	0.0000	0
31/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.32200	0.35800	11.18012	0.00000	0.0000	0
31/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.44200	0.40400	8.59729	0.00000	0.0000	0
31/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.27100	0.30400	12.17712	0.00000	0.0000	0
31/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.66560	10.59450	0.66663	0.00000	0.0000	350
31/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.47900	0.44300	7.51566	0.00000	0.0000	0
31/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.53900	0.57400	6.49351	0.00000	0.0000	0
31/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.45700	0.42200	7.65864	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
31/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.56700	0.60300	6.34921	0.00000	0.0000	0
31/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.50300	0.46500	7.55467	0.00000	0.0000	0
31/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.51300	0.54600	6.43275	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.07870	11.00750	0.64267	0.00000	0.0000	500
31/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.75300	0.72600	3.58566	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.16700	1.21200	3.85604	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.73800	0.71200	3.52304	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.20200	1.24800	3.82696	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.76700	0.74000	3.52021	0.00000	0.0000	0
31/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.13100	1.17600	3.97878	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.31370	8.31000	0.04450	8.34550	8.3455	22,416
31/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.06600	1.06200	0.37523	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.01600	1.01200	0.39370	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.11600	1.11200	0.35842	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91700	0.91300	0.43621	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.36400	1.36100	0.21994	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.57700	0.57300	0.69324	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86800	0.86400	0.46083	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.31500	1.31100	0.30418	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.11400	2.11000	0.18921	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.43800	0.43400	0.91324	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.34610	8.34180	0.05152	8.37600	8.3760	8,883
31/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.74100	0.73700	0.53981	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04500	0.04500	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.69900	0.69400	0.71531	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.78400	0.78000	0.51020	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.38330	8.37910	0.05010	8.35200	8.3520	2,328
31/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.43500	0.43200	0.68966	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.28800	0.28900	0.34722	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.41000	0.40700	0.73171	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.31300	0.31400	0.31949	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.46200	0.45900	0.64935	0.00000	0.0000	0
31/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.26500	0.26600	0.37736	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
31/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.40920	9.44700	0.40173	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.41800	2.45100	1.36476	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30900	0.30400	1.61812	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.37600	2.40900	1.38889	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31700	0.31200	1.57729	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.46100	2.49400	1.34092	0.00000	0.0000	0
31/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.30200	0.29700	1.65563	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.86660	7.84740	0.24407	0.00000	0.0000	10
31/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.34600	0.33000	4.62428	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.30500	0.29000	4.91803	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03800	0.04300	13.15789	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.38900	0.37100	4.62725	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.95410	7.93430	0.24893	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.15700	0.15200	3.18471	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.35300	0.36800	4.24929	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.14400	0.13900	3.47222	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.39000	0.40500	3.84615	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.17200	0.16600	3.48837	0.00000	0.0000	0
31/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.31800	0.33200	4.40252	0.00000	0.0000	0
31/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.14490	0.12340	14.83782	0.00000	0.0000	0
31/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.13110	0.15030	14.64531	0.00000	0.0000	100,000
31/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	(0.80000)	0.00000	100.00000	0.00000	0.0000	0
31/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.07520	0.05870	21.94149	0.00000	0.0000	12,500
31/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
31/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.06060	0.08200	35.31353	0.00000	0.0000	12,987
31/01/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.09320	0.09320	0.00000	0.00000	0.0000	12,500
31/01/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.08720	0.08720	0.00000	0.00000	0.0000	12,500
31/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.62610	8.56440	0.71527	0.00000	0.0000	25
31/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.19800	0.16900	14.64646	0.00000	0.0000	0
31/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.17200	0.20500	19.18605	0.00000	0.0000	0
31/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.17700	0.15000	15.25424	0.00000	0.0000	0
31/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.20100	0.23600	17.41294	0.00000	0.0000	0
31/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.22400	0.19000	15.17857	0.00000	0.0000	0
31/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14800	0.17600	18.91892	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.75440	8.69210	0.71164	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.23500	0.20900	11.06383	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.58100	0.61700	6.19621	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.22200	0.19800	10.81081	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.61800	0.65600	6.14887	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.24900	0.22200	10.84337	0.00000	0.0000	0
31/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.54500	0.58000	6.42202	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.45930	6.47730	0.27867	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.21600	0.22700	5.09259	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
31/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.20800	0.21900	5.28846	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.22400	0.23500	4.91071	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.50910	6.52740	0.28114	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.32700	0.33600	2.75229	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11800	0.10900	7.62712	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.29500	0.30400	3.05085	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13600	0.12700	6.61765	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.36000	0.37100	3.05556	0.00000	0.0000	0
31/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
31/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.24910	1.24320	0.47234	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.05900	0.05410	8.30508	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00990	0.01090	10.10101	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.02860	0.02580	9.79021	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02950	0.03260	10.50847	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.10130	0.09560	5.62685	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00220	0.00240	9.09091	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.26550	1.25870	0.53734	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.12570	0.11980	4.69372	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01020	0.01110	8.82353	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.08820	0.08300	5.89569	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02270	0.02430	7.04846	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.17070	0.16420	3.80785	0.00000	0.0000	0
31/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00520	0.00550	5.76923	0.00000	0.0000	0

<b>Future Open Interest</b>										<b>568,058</b>
<b>Option Open Interest</b>										<b>328,308</b>
<b>Total</b>										<b>896,366</b>