



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/02/2012

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2012/03/19 | | | Foreign Exchange Future | 7.76590 | 7.72610 | 0.51250 | 7.74230 | 7.6950 | 189,300 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.04 | C | Foreign Exchange Future | 0.73200 | 0.69300 | 5.32787 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.04 | P | Foreign Exchange Future | 0.00200 | 0.00300 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.09 | C | Foreign Exchange Future | 0.68300 | 0.64400 | 5.71010 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.09 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.99 | C | Foreign Exchange Future | 0.78200 | 0.74200 | 5.11509 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.99 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 0.76800 | 0.72800 | 5.20833 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 1,000 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.15 | C | Foreign Exchange Future | 0.62100 | 0.58100 | 6.44122 | 0.00000 | 0.0000 | 30,100 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.15 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 0.52400 | 0.48500 | 7.44275 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.00800 | 0.00900 | 12.50000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.80 | C | Foreign Exchange Future | 0.96700 | 0.92700 | 4.13650 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.80 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 0.57200 | 0.53300 | 6.81818 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.00600 | 0.00700 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.75 | C | Foreign Exchange Future | 1.01700 | 0.97700 | 3.93314 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.75 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.26200 | 0.23000 | 12.21374 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.04600 | 0.05400 | 17.39130 | 0.00000 | 0.0000 | 9,200 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.95 | C | Foreign Exchange Future | 0.06900 | 0.05700 | 17.39130 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.95 | P | Foreign Exchange Future | 0.25300 | 0.28100 | 11.06719 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.38400 | 0.34800 | 9.37500 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.01800 | 0.02200 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.30 | C | Foreign Exchange Future | 0.02200 | 0.01800 | 18.18182 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.30 | P | Foreign Exchange Future | 0.55600 | 0.59200 | 6.47482 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.70 | C | Foreign Exchange Future | 1.06600 | 1.02700 | 3.65854 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.70 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 10,000 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.35 | C | Foreign Exchange Future | 0.01900 | 0.01600 | 15.78947 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.35 | P | Foreign Exchange Future | 0.60300 | 0.64000 | 6.13599 | 0.00000 | 0.0000 | 250 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.85 | C | Foreign Exchange Future | 0.91700 | 0.87700 | 4.36205 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.85 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.00 | C | Foreign Exchange Future | 0.05800 | 0.04800 | 17.24138 | 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2012/03/19 | 8.00 | P | Foreign Exchange Future | 0.29200 | 0.32200 | 10.27397 | 0.00000 | 0.0000 | 7,051 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.10 | C | Foreign Exchange Future | 0.66900 | 0.63000 | 5.82960 | 0.00000 | 0.0000 | 6,500 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.10 | P | Foreign Exchange Future | 0.00300 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.65 | C | Foreign Exchange Future | 1.11600 | 1.07700 | 3.49462 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.65 | P | Foreign Exchange Future | 0.00000 | 0.00100 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.34200 | 0.30600 | 10.52632 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.02600 | 0.03000 | 15.38462 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.20 | C | Foreign Exchange Future | 0.03000 | 0.02500 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.20 | P | Foreign Exchange Future | 0.46400 | 0.49900 | 7.54310 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.85 | C | Foreign Exchange Future | 0.09700 | 0.08100 | 16.49485 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.85 | P | Foreign Exchange Future | 0.18100 | 0.20500 | 13.25967 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.05 | C | Foreign Exchange Future | 0.71900 | 0.67900 | 5.56328 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.05 | P | Foreign Exchange Future | 0.00300 | 0.00300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.60 | C | Foreign Exchange Future | 1.16600 | 1.12600 | 3.43053 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.60 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.80 | C | Foreign Exchange Future | 0.11500 | 0.09600 | 16.52174 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.80 | P | Foreign Exchange Future | 0.14900 | 0.17000 | 14.09396 | 0.00000 | 0.0000 | 250 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.05 | C | Foreign Exchange Future | 0.04900 | 0.04000 | 18.36735 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.05 | P | Foreign Exchange Future | 0.33300 | 0.36400 | 9.30931 | 0.00000 | 0.0000 | 4,620 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.90 | C | Foreign Exchange Future | 0.08200 | 0.06800 | 17.07317 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.90 | P | Foreign Exchange Future | 0.21600 | 0.24200 | 12.03704 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.15 | C | Foreign Exchange Future | 0.03500 | 0.02900 | 17.14286 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.15 | P | Foreign Exchange Future | 0.41900 | 0.45300 | 8.11456 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.35 | C | Foreign Exchange Future | 0.42900 | 0.39100 | 8.85781 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.35 | P | Foreign Exchange Future | 0.01300 | 0.01500 | 15.38462 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 0.47600 | 0.43800 | 7.98319 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.01000 | 0.01200 | 20.00000 | 0.00000 | 0.0000 | 100 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.90 | C | Foreign Exchange Future | 0.86700 | 0.82700 | 4.61361 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.90 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.70 | C | Foreign Exchange Future | 0.16300 | 0.13800 | 15.33742 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.70 | P | Foreign Exchange Future | 0.09700 | 0.11200 | 15.46392 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.10 | C | Foreign Exchange Future | 0.04200 | 0.03400 | 19.04762 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.10 | P | Foreign Exchange Future | 0.37600 | 0.40800 | 8.51064 | 0.00000 | 0.0000 | 366 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.30100 | 0.26700 | 11.29568 | 0.00000 | 0.0000 | 5,000 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.03500 | 0.04100 | 17.14286 | 0.00000 | 0.0000 | 3,020 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.40 | C | Foreign Exchange Future | 1.36600 | 1.32600 | 2.92826 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.40 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.15 | C | Foreign Exchange Future | 1.61600 | 1.57600 | 2.47525 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.15 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.22600 | 0.19700 | 12.83186 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.06000 | 0.07100 | 18.33333 | 0.00000 | 0.0000 | 13,860 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.25 | C | Foreign Exchange Future | 0.02600 | 0.02100 | 19.23077 | 0.00000 | 0.0000 | 6,620 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.25 | P | Foreign Exchange Future | 0.51000 | 0.54500 | 6.86275 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.20 | C | Foreign Exchange Future | 1.56600 | 1.52600 | 2.55428 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2012/03/19 | 6.95 | C | Foreign Exchange Future | 0.81800 | 0.77800 | 4.88998 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.95 | P | Foreign Exchange Future | 0.00200 | 0.00200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.75 | C | Foreign Exchange Future | 0.13600 | 0.11400 | 16.17647 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.75 | P | Foreign Exchange Future | 0.12000 | 0.13800 | 15.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.40 | C | Foreign Exchange Future | 0.01700 | 0.01400 | 17.64706 | 0.00000 | 0.0000 | 4,850 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.40 | P | Foreign Exchange Future | 0.65100 | 0.68800 | 5.68356 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.45 | C | Foreign Exchange Future | 1.31600 | 1.27600 | 3.03951 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.45 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.65 | C | Foreign Exchange Future | 0.19300 | 0.16600 | 13.98964 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 7.65 | P | Foreign Exchange Future | 0.07700 | 0.09000 | 16.88312 | 0.00000 | 0.0000 | 166 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.55 | C | Foreign Exchange Future | 1.21600 | 1.17600 | 3.28947 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.55 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.50 | C | Foreign Exchange Future | 1.26600 | 1.22600 | 3.15956 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.50 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 2,420 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.35 | C | Foreign Exchange Future | 1.41600 | 1.37600 | 2.82486 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.35 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.10 | C | Foreign Exchange Future | 1.66600 | 1.62600 | 2.40096 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 6.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.45 | C | Foreign Exchange Future | 0.01500 | 0.01200 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.45 | P | Foreign Exchange Future | 0.69900 | 0.73600 | 5.29328 | 0.00000 | 0.0000 | 250 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.50 | C | Foreign Exchange Future | 0.01300 | 0.01100 | 15.38462 | 0.00000 | 0.0000 | 6,750 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.50 | P | Foreign Exchange Future | 0.74700 | 0.78500 | 5.08701 | 0.00000 | 0.0000 | 190 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.80 | C | Foreign Exchange Future | 0.00500 | 0.00300 | 40.00000 | 0.00000 | 0.0000 | 3 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.80 | P | Foreign Exchange Future | 1.03900 | 1.07700 | 3.65736 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.00 | P | Foreign Exchange Future | 1.23700 | 1.27500 | 3.07195 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.00 | C | Foreign Exchange Future | 0.00300 | 0.00100 | 66.66667 | 0.00000 | 0.0000 | 4,100 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.60 | C | Foreign Exchange Future | 0.01000 | 0.00800 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.60 | P | Foreign Exchange Future | 0.84400 | 0.88200 | 4.50237 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.65 | C | Foreign Exchange Future | 0.00800 | 0.00600 | 25.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.65 | P | Foreign Exchange Future | 0.89200 | 0.93000 | 4.26009 | 0.00000 | 0.0000 | 176 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.75 | P | Foreign Exchange Future | 0.99000 | 1.02800 | 3.83838 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.75 | C | Foreign Exchange Future | 0.00600 | 0.00400 | 33.33333 | 0.00000 | 0.0000 | 15,860 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.70 | P | Foreign Exchange Future | 0.94100 | 0.97900 | 4.03826 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 8.70 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 28.57143 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.25 | P | Foreign Exchange Future | 1.48600 | 1.52400 | 2.55720 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.25 | C | Foreign Exchange Future | 0.00200 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.50 | P | Foreign Exchange Future | 1.73500 | 1.77400 | 2.24784 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.50 | C | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.20 | P | Foreign Exchange Future | 1.43600 | 1.47400 | 2.64624 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/03/19 | 9.20 | C | Foreign Exchange Future | 0.00200 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 4,850 |
| 23/02/2012 | \$ / R 2012/06/18 | | | Foreign Exchange Future | 7.86920 | 7.82880 | 0.51339 | 7.83030 | 7.8025 | 66,585 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.25 | C | Foreign Exchange Future | 0.67900 | 0.64300 | 5.30191 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.25 | P | Foreign Exchange Future | 0.06000 | 0.06400 | 6.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.30 | C | Foreign Exchange Future | 0.63800 | 0.60300 | 5.48589 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.30 | P | Foreign Exchange Future | 0.06900 | 0.07400 | 7.24638 | 0.00000 | 0.0000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2012/06/18 | 7.20 | C | Foreign Exchange Future | 0.72000 | 0.68400 | 5.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.20 | P | Foreign Exchange Future | 0.05100 | 0.05500 | 7.84314 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.10 | C | Foreign Exchange Future | 0.21500 | 0.19800 | 7.90698 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.10 | P | Foreign Exchange Future | 0.44600 | 0.46900 | 5.15695 | 0.00000 | 0.0000 | 132 |
| 23/02/2012 | \$ / R 2012/06/18 | 6.75 | P | Foreign Exchange Future | 0.01400 | 0.01500 | 7.14286 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 6.75 | C | Foreign Exchange Future | 1.13300 | 1.09400 | 3.44219 | 0.00000 | 0.0000 | 4,850 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.50 | C | Foreign Exchange Future | 0.12900 | 0.11800 | 8.52713 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.50 | P | Foreign Exchange Future | 0.76000 | 0.78900 | 3.81579 | 0.00000 | 0.0000 | 100 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.65 | C | Foreign Exchange Future | 0.10800 | 0.09900 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.65 | P | Foreign Exchange Future | 0.88900 | 0.92000 | 3.48706 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.75 | C | Foreign Exchange Future | 0.09700 | 0.08800 | 9.27835 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.75 | P | Foreign Exchange Future | 0.97800 | 1.00900 | 3.16973 | 0.00000 | 0.0000 | 132 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.00 | C | Foreign Exchange Future | 0.89700 | 0.85800 | 4.34783 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.00 | P | Foreign Exchange Future | 0.02800 | 0.02900 | 3.57143 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.50 | C | Foreign Exchange Future | 0.49000 | 0.45900 | 6.32653 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.50 | P | Foreign Exchange Future | 0.12100 | 0.13000 | 7.43802 | 0.00000 | 0.0000 | 14,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.00 | C | Foreign Exchange Future | 0.24600 | 0.22700 | 7.72358 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.00 | P | Foreign Exchange Future | 0.37700 | 0.39800 | 5.57029 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.20 | C | Foreign Exchange Future | 0.18800 | 0.17300 | 7.97872 | 0.00000 | 0.0000 | 10,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.20 | P | Foreign Exchange Future | 0.51900 | 0.54400 | 4.81696 | 0.00000 | 0.0000 | 132 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.75 | C | Foreign Exchange Future | 0.34800 | 0.32300 | 7.18391 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.75 | P | Foreign Exchange Future | 0.22900 | 0.24400 | 6.55022 | 0.00000 | 0.0000 | 5,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.85 | P | Foreign Exchange Future | 1.06700 | 1.10000 | 3.09278 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 8.85 | C | Foreign Exchange Future | 0.08600 | 0.07900 | 8.13953 | 0.00000 | 0.0000 | 5,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.70 | C | Foreign Exchange Future | 0.37400 | 0.34700 | 7.21925 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 7.70 | P | Foreign Exchange Future | 0.20500 | 0.21800 | 6.34146 | 0.00000 | 0.0000 | 10,000 |
| 23/02/2012 | \$ / R 2012/06/18 | 9.25 | P | Foreign Exchange Future | 1.43900 | 1.47400 | 2.43224 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/06/18 | 9.25 | C | Foreign Exchange Future | 0.05800 | 0.05300 | 8.62069 | 0.00000 | 0.0000 | 2,500 |
| 23/02/2012 | \$ / R 2012/09/17 | | | Foreign Exchange Future | 7.97330 | 7.93260 | 0.51045 | 7.91940 | 7.9194 | 10,058 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.20 | C | Foreign Exchange Future | 0.86500 | 0.83000 | 4.04624 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.20 | P | Foreign Exchange Future | 0.09200 | 0.09700 | 5.43478 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.25 | C | Foreign Exchange Future | 0.82600 | 0.79300 | 3.99516 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.25 | P | Foreign Exchange Future | 0.10300 | 0.11000 | 6.79612 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.15 | C | Foreign Exchange Future | 0.90400 | 0.86900 | 3.87168 | 0.00000 | 0.0000 | 16,000 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.15 | P | Foreign Exchange Future | 0.08100 | 0.08600 | 6.17284 | 0.00000 | 0.0000 | 9,200 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.30 | P | Foreign Exchange Future | 0.11600 | 0.12300 | 6.03448 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.30 | C | Foreign Exchange Future | 0.78900 | 0.75600 | 4.18251 | 0.00000 | 0.0000 | 37,000 |
| 23/02/2012 | \$ / R 2012/09/17 | 9.10 | P | Foreign Exchange Future | 1.28700 | 1.31800 | 2.40870 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 9.10 | C | Foreign Exchange Future | 0.16000 | 0.15100 | 5.62500 | 0.00000 | 0.0000 | 360 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.90 | C | Foreign Exchange Future | 0.44400 | 0.42200 | 4.95495 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.90 | P | Foreign Exchange Future | 0.37100 | 0.38900 | 4.85175 | 0.00000 | 0.0000 | 360 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.60 | C | Foreign Exchange Future | 0.23800 | 0.22500 | 5.46218 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.60 | P | Foreign Exchange Future | 0.86500 | 0.89200 | 3.12139 | 0.00000 | 0.0000 | 4,000 |
| 23/02/2012 | \$ / R 2012/09/17 | 9.20 | P | Foreign Exchange Future | 1.37600 | 1.40700 | 2.25291 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 9.20 | C | Foreign Exchange Future | 0.14900 | 0.14000 | 6.04027 | 0.00000 | 0.0000 | 5,500 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2012/09/17 | 8.80 | P | Foreign Exchange Future | 1.02900 | 1.05800 | 2.81827 | 0.00000 | 0.0000 | 1,500 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.80 | C | Foreign Exchange Future | 0.20200 | 0.19100 | 5.44554 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.70 | C | Foreign Exchange Future | 0.53600 | 0.51000 | 4.85075 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 7.70 | P | Foreign Exchange Future | 0.26300 | 0.27700 | 5.32319 | 0.00000 | 0.0000 | 2,500 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.40 | P | Foreign Exchange Future | 0.70900 | 0.73400 | 3.52609 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.40 | C | Foreign Exchange Future | 0.28200 | 0.26700 | 5.31915 | 0.00000 | 0.0000 | 2,500 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.10 | C | Foreign Exchange Future | 0.36900 | 0.35000 | 5.14905 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/09/17 | 8.10 | P | Foreign Exchange Future | 0.49600 | 0.51700 | 4.23387 | 0.00000 | 0.0000 | 2,000 |
| 23/02/2012 | \$ / R 2012/12/14 | | | Foreign Exchange Future | 8.07540 | 8.03500 | 0.50028 | 0.00000 | 0.0000 | 9,800 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.70 | C | Foreign Exchange Future | 0.67600 | 0.65300 | 3.40237 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.70 | P | Foreign Exchange Future | 0.30100 | 0.31800 | 5.64784 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.75 | C | Foreign Exchange Future | 0.65100 | 0.62900 | 3.37942 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.75 | P | Foreign Exchange Future | 0.32600 | 0.34400 | 5.52147 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.65 | C | Foreign Exchange Future | 0.70300 | 0.67800 | 3.55619 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 7.65 | P | Foreign Exchange Future | 0.27800 | 0.29300 | 5.39568 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 8.00 | P | Foreign Exchange Future | 0.46800 | 0.48900 | 4.48718 | 0.00000 | 0.0000 | 540 |
| 23/02/2012 | \$ / R 2012/12/14 | 8.00 | C | Foreign Exchange Future | 0.54300 | 0.52400 | 3.49908 | 0.00000 | 0.0000 | 300 |
| 23/02/2012 | \$ / R 2012/12/14 | 9.10 | P | Foreign Exchange Future | 1.28400 | 1.31400 | 2.33645 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2012/12/14 | 9.10 | C | Foreign Exchange Future | 0.25900 | 0.24900 | 3.86100 | 0.00000 | 0.0000 | 540 |
| 23/02/2012 | \$ / R 2013/03/18 | | | Foreign Exchange Future | 8.17580 | 8.13740 | 0.46968 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 7.95 | C | Foreign Exchange Future | 0.69600 | 0.67500 | 3.01724 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 7.95 | P | Foreign Exchange Future | 0.47000 | 0.48800 | 3.82979 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 8.00 | C | Foreign Exchange Future | 0.67500 | 0.65500 | 2.96296 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 8.00 | P | Foreign Exchange Future | 0.49900 | 0.51800 | 3.80762 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 7.90 | C | Foreign Exchange Future | 0.71700 | 0.69600 | 2.92887 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 7.90 | P | Foreign Exchange Future | 0.44100 | 0.45900 | 4.08163 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 9.10 | P | Foreign Exchange Future | 1.28700 | 1.31400 | 2.09790 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 9.10 | C | Foreign Exchange Future | 0.36300 | 0.35100 | 3.30579 | 0.00000 | 0.0000 | 180 |
| 23/02/2012 | \$ / R 2013/03/18 | 8.10 | C | Foreign Exchange Future | 0.63700 | 0.61800 | 2.98273 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/03/18 | 8.10 | P | Foreign Exchange Future | 0.56100 | 0.58100 | 3.56506 | 0.00000 | 0.0000 | 180 |
| 23/02/2012 | \$ / R 2013/12/13 | | | Foreign Exchange Future | 8.35290 | 8.31660 | 0.43458 | 0.00000 | 0.0000 | 659 |
| 23/02/2012 | \$ / R 2013/12/13 | 8.98 | C | Foreign Exchange Future | 0.64900 | 0.63600 | 2.00308 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/12/13 | 8.98 | P | Foreign Exchange Future | 1.27400 | 1.29700 | 1.80534 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/12/13 | 9.03 | C | Foreign Exchange Future | 0.63700 | 0.62400 | 2.04082 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/12/13 | 9.03 | P | Foreign Exchange Future | 1.31200 | 1.33500 | 1.75305 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/12/13 | 8.93 | C | Foreign Exchange Future | 0.66200 | 0.64900 | 1.96375 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2013/12/13 | 8.93 | P | Foreign Exchange Future | 1.23700 | 1.26000 | 1.85934 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | | | Foreign Exchange Future | 8.99020 | 8.95390 | 0.40377 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.50 | C | Foreign Exchange Future | 1.37000 | 1.35400 | 1.16788 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.50 | P | Foreign Exchange Future | 0.88000 | 0.90000 | 2.27273 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.55 | C | Foreign Exchange Future | 1.35300 | 1.33300 | 1.47820 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.55 | P | Foreign Exchange Future | 0.91300 | 0.92900 | 1.75246 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.45 | C | Foreign Exchange Future | 1.38700 | 1.37100 | 1.15357 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.45 | P | Foreign Exchange Future | 0.84700 | 0.86700 | 2.36128 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2014/12/12 | 8.00 | P | Foreign Exchange Future | 0.57900 | 0.59700 | 3.10881 | 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 |
|------------|------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | \$ / R 2014/12/12 | 8.00 | C | Foreign Exchange Future | 1.56900 | 1.55100 | 1.14723 | 0.00000 | 0.0000 | 200 |
| 23/02/2012 | \$ / R 2015/12/14 | | | Foreign Exchange Future | 10.06430 | 10.02800 | 0.36068 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.20 | C | Foreign Exchange Future | 1.96000 | 1.93700 | 1.17347 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.20 | P | Foreign Exchange Future | 1.09600 | 1.10900 | 1.18613 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.25 | C | Foreign Exchange Future | 1.93900 | 1.91600 | 1.18618 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.25 | P | Foreign Exchange Future | 1.12500 | 1.13800 | 1.15556 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.15 | C | Foreign Exchange Future | 1.98200 | 1.95900 | 1.16044 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R 2015/12/14 | 9.15 | P | Foreign Exchange Future | 1.06800 | 1.08100 | 1.21723 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | | | Foreign Exchange Future | 7.76590 | 7.72610 | 0.51250 | 7.73530 | 7.7353 | 399 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.26229 | 0.23024 | 12.21930 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.04639 | 0.05414 | 16.70619 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.22634 | 0.19655 | 13.16162 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.06044 | 0.07045 | 16.56188 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.30082 | 0.26681 | 11.30576 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.03492 | 0.04071 | 16.58076 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 8.20 | P | Foreign Exchange Future | 0.46421 | 0.49842 | 7.36951 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/03/19 | 8.20 | C | Foreign Exchange Future | 0.03011 | 0.02452 | 18.56526 | 0.00000 | 0.0000 | 80 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | | | Foreign Exchange Future | 7.86920 | 7.82880 | 0.51339 | 0.00000 | 0.0000 | 611 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.35 | C | Foreign Exchange Future | 0.15524 | 0.14252 | 8.19376 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.35 | P | Foreign Exchange Future | 0.63604 | 0.66372 | 4.35193 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.40 | C | Foreign Exchange Future | 0.14586 | 0.13382 | 8.25449 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.40 | P | Foreign Exchange Future | 0.67666 | 0.70502 | 4.19117 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.30 | C | Foreign Exchange Future | 0.16535 | 0.15192 | 8.12217 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | \$ / R MAXI 2012/06/18 | 8.30 | P | Foreign Exchange Future | 0.59615 | 0.62312 | 4.52403 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | | | Foreign Exchange Future | 12.16000 | 12.11900 | 0.33717 | 12.12100 | 12.1000 | 17,310 |
| 23/02/2012 | £ / R 2012/03/19 | 11.45 | C | Foreign Exchange Future | 0.72600 | 0.68500 | 5.64738 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.45 | P | Foreign Exchange Future | 0.01600 | 0.01600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.50 | C | Foreign Exchange Future | 0.67800 | 0.63700 | 6.04720 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.50 | P | Foreign Exchange Future | 0.01800 | 0.01800 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.40 | C | Foreign Exchange Future | 0.77400 | 0.73300 | 5.29716 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.40 | P | Foreign Exchange Future | 0.01400 | 0.01400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.55 | C | Foreign Exchange Future | 0.63100 | 0.59100 | 6.33914 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.55 | P | Foreign Exchange Future | 0.02100 | 0.02200 | 4.76190 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.90 | C | Foreign Exchange Future | 0.34000 | 0.30500 | 10.29412 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.90 | P | Foreign Exchange Future | 0.08000 | 0.08600 | 7.50000 | 0.00000 | 0.0000 | 6,000 |
| 23/02/2012 | £ / R 2012/03/19 | 11.00 | C | Foreign Exchange Future | 1.16500 | 1.12400 | 3.51931 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.00 | P | Foreign Exchange Future | 0.00500 | 0.00500 | 0.00000 | 0.00000 | 0.0000 | 768 |
| 23/02/2012 | £ / R 2012/03/19 | 11.80 | C | Foreign Exchange Future | 0.41600 | 0.37900 | 8.89423 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.80 | P | Foreign Exchange Future | 0.05600 | 0.06000 | 7.14286 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.30 | C | Foreign Exchange Future | 0.12500 | 0.10600 | 15.20000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.30 | P | Foreign Exchange Future | 0.26500 | 0.28700 | 8.30189 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.35 | C | Foreign Exchange Future | 0.82200 | 0.78100 | 4.98783 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.35 | P | Foreign Exchange Future | 0.01200 | 0.01200 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 10.90 | C | Foreign Exchange Future | 1.26400 | 1.22300 | 3.24367 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 10.90 | P | Foreign Exchange Future | 0.00400 | 0.00400 | 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | £ / R 2012/03/19 | 11.70 | C | Foreign Exchange Future | 0.49900 | 0.46000 | 7.81563 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.70 | P | Foreign Exchange Future | 0.03900 | 0.04100 | 5.12821 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.10 | C | Foreign Exchange Future | 1.06600 | 1.02500 | 3.84615 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.10 | P | Foreign Exchange Future | 0.00600 | 0.00600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.00 | C | Foreign Exchange Future | 0.27100 | 0.23800 | 12.17712 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.00 | P | Foreign Exchange Future | 0.11100 | 0.11900 | 7.20721 | 0.00000 | 0.0000 | 768 |
| 23/02/2012 | £ / R 2012/03/19 | 11.95 | C | Foreign Exchange Future | 0.30500 | 0.27000 | 11.47541 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 11.95 | P | Foreign Exchange Future | 0.09500 | 0.10100 | 6.31579 | 0.00000 | 0.0000 | 9,000 |
| 23/02/2012 | £ / R 2012/03/19 | 12.55 | C | Foreign Exchange Future | 0.06400 | 0.05200 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.55 | P | Foreign Exchange Future | 0.45400 | 0.48300 | 6.38767 | 0.00000 | 0.0000 | 3,000 |
| 23/02/2012 | £ / R 2012/03/19 | 12.85 | P | Foreign Exchange Future | 0.71900 | 0.75500 | 5.00695 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 12.85 | C | Foreign Exchange Future | 0.02900 | 0.02400 | 17.24138 | 0.00000 | 0.0000 | 3,000 |
| 23/02/2012 | £ / R 2012/03/19 | 13.55 | P | Foreign Exchange Future | 1.39700 | 1.43600 | 2.79170 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/03/19 | 13.55 | C | Foreign Exchange Future | 0.00700 | 0.00500 | 28.57143 | 0.00000 | 0.0000 | 9,000 |
| 23/02/2012 | £ / R 2012/06/18 | | | Foreign Exchange Future | 12.31230 | 12.27130 | 0.33300 | 12.28000 | 12.2800 | 2,984 |
| 23/02/2012 | £ / R 2012/06/18 | 11.85 | C | Foreign Exchange Future | 0.64800 | 0.61600 | 4.93827 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/06/18 | 11.85 | P | Foreign Exchange Future | 0.18600 | 0.19500 | 4.83871 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/06/18 | 11.90 | C | Foreign Exchange Future | 0.61700 | 0.58600 | 5.02431 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/06/18 | 11.90 | P | Foreign Exchange Future | 0.20500 | 0.21500 | 4.87805 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/06/18 | 11.80 | C | Foreign Exchange Future | 0.68100 | 0.64700 | 4.99266 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/06/18 | 11.80 | P | Foreign Exchange Future | 0.16900 | 0.17600 | 4.14201 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | | | Foreign Exchange Future | 12.46490 | 12.42450 | 0.32411 | 0.00000 | 0.0000 | 1,499 |
| 23/02/2012 | £ / R 2012/09/17 | 13.45 | C | Foreign Exchange Future | 0.30700 | 0.29600 | 3.58306 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 13.45 | P | Foreign Exchange Future | 1.29200 | 1.32200 | 2.32198 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 13.50 | C | Foreign Exchange Future | 0.29800 | 0.28800 | 3.35570 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 13.50 | P | Foreign Exchange Future | 1.33300 | 1.36400 | 2.32558 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 13.40 | C | Foreign Exchange Future | 0.31700 | 0.30600 | 3.47003 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 13.40 | P | Foreign Exchange Future | 1.25200 | 1.28200 | 2.39617 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 11.35 | C | Foreign Exchange Future | 1.24000 | 1.20700 | 2.66129 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | £ / R 2012/09/17 | 11.35 | P | Foreign Exchange Future | 0.12500 | 0.13300 | 6.40000 | 0.00000 | 0.0000 | 6,000 |
| 23/02/2012 | ¥ / R 2012/03/19 | | | Foreign Exchange Future | 0.09680 | 0.09630 | 0.51653 | 0.00000 | 0.0000 | 3,840 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.09 | C | Foreign Exchange Future | 0.00692 | 0.00643 | 7.08092 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.09 | P | Foreign Exchange Future | 0.00012 | 0.00013 | 8.33333 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.10 | C | Foreign Exchange Future | 0.00074 | 0.00058 | 21.62162 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.10 | P | Foreign Exchange Future | 0.00394 | 0.00428 | 8.62944 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.08 | C | Foreign Exchange Future | 0.01680 | 0.01630 | 2.97619 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/03/19 | 0.08 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | | | Foreign Exchange Future | 0.09820 | 0.09770 | 0.50916 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.11 | C | Foreign Exchange Future | 0.00135 | 0.00121 | 10.37037 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.11 | P | Foreign Exchange Future | 0.01115 | 0.01151 | 3.22870 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.12 | C | Foreign Exchange Future | 0.00049 | 0.00043 | 12.24490 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.12 | P | Foreign Exchange Future | 0.02029 | 0.02073 | 2.16856 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.10 | C | Foreign Exchange Future | 0.00402 | 0.00371 | 7.71144 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | ¥ / R 2012/06/18 | 0.10 | P | Foreign Exchange Future | 0.00382 | 0.00401 | 4.97382 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | | | Foreign Exchange Future | 10.27410 | 10.26360 | 0.10220 | 0.00000 | 0.0000 | 23,637 |

| 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 |
|------------|------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | € / R 2012/03/19 | 10.10 | C | Foreign Exchange Future | 0.24100 | 0.23100 | 4.14938 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.10 | P | Foreign Exchange Future | 0.06700 | 0.06700 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.15 | C | Foreign Exchange Future | 0.20700 | 0.19700 | 4.83092 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.15 | P | Foreign Exchange Future | 0.08300 | 0.08300 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.05 | C | Foreign Exchange Future | 0.27800 | 0.26700 | 3.95683 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.05 | P | Foreign Exchange Future | 0.05400 | 0.05300 | 1.85185 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.05 | C | Foreign Exchange Future | 1.22500 | 1.21400 | 0.89796 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.05 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.25 | C | Foreign Exchange Future | 0.14700 | 0.13800 | 6.12245 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.25 | P | Foreign Exchange Future | 0.12300 | 0.12400 | 0.81301 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.80 | C | Foreign Exchange Future | 0.48900 | 0.47800 | 2.24949 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.80 | P | Foreign Exchange Future | 0.01500 | 0.01400 | 6.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.00 | C | Foreign Exchange Future | 1.27500 | 1.26400 | 0.86275 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.00 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.90 | C | Foreign Exchange Future | 0.40000 | 0.38900 | 2.75000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.90 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 3.84615 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.60 | C | Foreign Exchange Future | 0.04400 | 0.04000 | 9.09091 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.60 | P | Foreign Exchange Future | 0.37000 | 0.37600 | 1.62162 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.75 | C | Foreign Exchange Future | 0.02600 | 0.02300 | 11.53846 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.75 | P | Foreign Exchange Future | 0.50200 | 0.50900 | 1.39442 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.30 | C | Foreign Exchange Future | 0.12500 | 0.11700 | 6.40000 | 0.00000 | 0.0000 | 3,400 |
| 23/02/2012 | € / R 2012/03/19 | 10.30 | P | Foreign Exchange Future | 0.15100 | 0.15300 | 1.32450 | 0.00000 | 0.0000 | 10,200 |
| 23/02/2012 | € / R 2012/03/19 | 11.10 | C | Foreign Exchange Future | 0.00900 | 0.00700 | 22.22222 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.10 | P | Foreign Exchange Future | 0.83500 | 0.84300 | 0.95808 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.50 | C | Foreign Exchange Future | 0.00300 | 0.00200 | 33.33333 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.50 | P | Foreign Exchange Future | 1.22900 | 1.23800 | 0.73230 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.90 | C | Foreign Exchange Future | 0.01600 | 0.01300 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.90 | P | Foreign Exchange Future | 0.64200 | 0.64900 | 1.09034 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.75 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.75 | P | Foreign Exchange Future | 1.47700 | 1.48700 | 0.67705 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.95 | C | Foreign Exchange Future | 0.01400 | 0.01100 | 21.42857 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.95 | P | Foreign Exchange Future | 0.69000 | 0.69700 | 1.01449 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.55 | C | Foreign Exchange Future | 0.72900 | 0.71800 | 1.50892 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 9.55 | P | Foreign Exchange Future | 0.00500 | 0.00400 | 20.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.30 | C | Foreign Exchange Future | 0.00500 | 0.00300 | 40.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.30 | P | Foreign Exchange Future | 1.03100 | 1.03900 | 0.77595 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.80 | C | Foreign Exchange Future | 0.02200 | 0.01900 | 13.63636 | 0.00000 | 0.0000 | 3,400 |
| 23/02/2012 | € / R 2012/03/19 | 10.80 | P | Foreign Exchange Future | 0.54800 | 0.55500 | 1.27737 | 0.00000 | 0.0000 | 3,400 |
| 23/02/2012 | € / R 2012/03/19 | 11.00 | P | Foreign Exchange Future | 0.73800 | 0.74500 | 0.94851 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.00 | C | Foreign Exchange Future | 0.01200 | 0.00900 | 25.00000 | 0.00000 | 0.0000 | 6,800 |
| 23/02/2012 | € / R 2012/03/19 | 11.60 | P | Foreign Exchange Future | 1.32800 | 1.33700 | 0.67771 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 11.60 | C | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 10,200 |
| 23/02/2012 | € / R 2012/03/19 | 10.00 | C | Foreign Exchange Future | 0.31600 | 0.30600 | 3.16456 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/03/19 | 10.00 | P | Foreign Exchange Future | 0.04200 | 0.04200 | 0.00000 | 0.00000 | 0.0000 | 3,400 |
| 23/02/2012 | € / R 2012/03/19 | 9.95 | C | Foreign Exchange Future | 0.35700 | 0.34600 | 3.08123 | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | € / R 2012/03/19 | 9.95 | P | Foreign Exchange Future | 0.03300 | 0.03200 | 3.03030 | 0.00000 | 0.0000 | 10,200 |
| 23/02/2012 | € / R 2012/06/18 | | | Foreign Exchange Future | 10.41600 | 10.40570 | 0.09889 | 0.00000 | 0.0000 | 25,945 |
| 23/02/2012 | € / R 2012/06/18 | 10.40 | C | Foreign Exchange Future | 0.32600 | 0.31700 | 2.76074 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/06/18 | 10.40 | P | Foreign Exchange Future | 0.31000 | 0.31100 | 0.32258 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/06/18 | 10.45 | C | Foreign Exchange Future | 0.30600 | 0.29700 | 2.94118 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/06/18 | 10.45 | P | Foreign Exchange Future | 0.34000 | 0.34100 | 0.29412 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/06/18 | 10.35 | C | Foreign Exchange Future | 0.35000 | 0.34100 | 2.57143 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/06/18 | 10.35 | P | Foreign Exchange Future | 0.28400 | 0.28500 | 0.35211 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | | | Foreign Exchange Future | 10.56020 | 10.55100 | 0.08712 | 0.00000 | 0.0000 | 1,250 |
| 23/02/2012 | € / R 2012/09/17 | 10.73 | C | Foreign Exchange Future | 0.37100 | 0.36500 | 1.61725 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 10.73 | P | Foreign Exchange Future | 0.53600 | 0.54000 | 0.74627 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 10.78 | C | Foreign Exchange Future | 0.38200 | 0.37600 | 1.57068 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 10.78 | P | Foreign Exchange Future | 0.59700 | 0.60100 | 0.67002 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 10.68 | C | Foreign Exchange Future | 0.39200 | 0.38700 | 1.27551 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 10.68 | P | Foreign Exchange Future | 0.50700 | 0.51200 | 0.98619 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 9.45 | C | Foreign Exchange Future | 1.17300 | 1.16500 | 0.68201 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2012/09/17 | 9.45 | P | Foreign Exchange Future | 0.06300 | 0.06400 | 1.58730 | 0.00000 | 0.0000 | 10,200 |
| 23/02/2012 | € / R 2013/12/13 | | | Foreign Exchange Future | 10.94990 | 10.94610 | 0.03470 | 0.00000 | 0.0000 | 500 |
| 23/02/2012 | € / R 2013/12/13 | 11.49 | C | Foreign Exchange Future | 0.68100 | 0.67800 | 0.44053 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2013/12/13 | 11.49 | P | Foreign Exchange Future | 1.22400 | 1.22500 | 0.08170 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2013/12/13 | 11.54 | C | Foreign Exchange Future | 0.66700 | 0.66500 | 0.29985 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2013/12/13 | 11.54 | P | Foreign Exchange Future | 1.26000 | 1.26200 | 0.15873 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2013/12/13 | 11.44 | C | Foreign Exchange Future | 0.69500 | 0.69200 | 0.43165 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | € / R 2013/12/13 | 11.44 | P | Foreign Exchange Future | 1.18800 | 1.18900 | 0.08418 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | | | Foreign Exchange Future | 8.23310 | 8.22990 | 0.03887 | 0.00000 | 0.0000 | 16,023 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.25 | C | Foreign Exchange Future | 0.98400 | 0.98000 | 0.40650 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.25 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.30 | C | Foreign Exchange Future | 0.93400 | 0.93000 | 0.42827 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.30 | P | Foreign Exchange Future | 0.00100 | 0.00000 | 100.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.20 | C | Foreign Exchange Future | 1.03300 | 1.03000 | 0.29042 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.40 | C | Foreign Exchange Future | 0.83400 | 0.83100 | 0.35971 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.40 | P | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 6.95 | C | Foreign Exchange Future | 1.28300 | 1.28000 | 0.23383 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 6.95 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.75 | C | Foreign Exchange Future | 0.48900 | 0.48500 | 0.81800 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.75 | P | Foreign Exchange Future | 0.00600 | 0.00500 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.45 | C | Foreign Exchange Future | 0.78500 | 0.78100 | 0.50955 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.45 | P | Foreign Exchange Future | 0.00200 | 0.00100 | 50.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.00 | C | Foreign Exchange Future | 1.23300 | 1.23000 | 0.24331 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.00 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 6.20 | C | Foreign Exchange Future | 2.03300 | 2.03000 | 0.14757 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 6.20 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.90 | C | Foreign Exchange Future | 0.34800 | 0.34300 | 1.43678 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/03/19 | 7.90 | P | Foreign Exchange Future | 0.01500 | 0.01300 | 13.33333 | 0.00000 | 0.0000 | 0 |

| Deal Date | Contract Details | Strike | Call/ Put | Product | Previous Close Price | Today Close Price | % Movement In MTM | Today's High | Today's Low | Open Interest |
|------------|--------------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | AU\$ / R 2012/06/18 | | | Foreign Exchange Future | 8.25330 | 8.25170 | 0.01939 | 0.00000 | 0.0000 | 8,330 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.65 | C | Foreign Exchange Future | 0.64800 | 0.64600 | 0.30864 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.65 | P | Foreign Exchange Future | 0.04500 | 0.04400 | 2.22222 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.70 | C | Foreign Exchange Future | 0.60600 | 0.60400 | 0.33003 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.70 | P | Foreign Exchange Future | 0.05300 | 0.05200 | 1.88679 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.60 | C | Foreign Exchange Future | 0.69100 | 0.68900 | 0.28944 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/06/18 | 7.60 | P | Foreign Exchange Future | 0.03800 | 0.03700 | 2.63158 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | | | Foreign Exchange Future | 8.28170 | 8.28090 | 0.00966 | 0.00000 | 0.0000 | 2,728 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.24 | C | Foreign Exchange Future | 0.35600 | 0.35400 | 0.56180 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.24 | P | Foreign Exchange Future | 0.31100 | 0.31000 | 0.32154 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.29 | C | Foreign Exchange Future | 0.33300 | 0.33100 | 0.60060 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.29 | P | Foreign Exchange Future | 0.33800 | 0.33700 | 0.29586 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.19 | C | Foreign Exchange Future | 0.38000 | 0.37800 | 0.52632 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2012/09/17 | 8.19 | P | Foreign Exchange Future | 0.28500 | 0.28400 | 0.35088 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | | | Foreign Exchange Future | 9.29110 | 9.30650 | 0.16575 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.30 | C | Foreign Exchange Future | 2.29000 | 2.29800 | 0.34934 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.30 | P | Foreign Exchange Future | 0.29900 | 0.29200 | 2.34114 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.35 | C | Foreign Exchange Future | 2.24800 | 2.25600 | 0.35587 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.35 | P | Foreign Exchange Future | 0.30700 | 0.30000 | 2.28013 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.25 | C | Foreign Exchange Future | 2.33200 | 2.34100 | 0.38593 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | AU\$ / R 2015/12/14 | 7.25 | P | Foreign Exchange Future | 0.29100 | 0.28500 | 2.06186 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | | | Foreign Exchange Future | 7.75780 | 7.73310 | 0.31839 | 0.00000 | 0.0000 | 10 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.55 | C | Foreign Exchange Future | 0.23200 | 0.21100 | 9.05172 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.55 | P | Foreign Exchange Future | 0.02400 | 0.02800 | 16.66667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.60 | C | Foreign Exchange Future | 0.19200 | 0.17300 | 9.89583 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.60 | P | Foreign Exchange Future | 0.03400 | 0.04000 | 17.64706 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.50 | C | Foreign Exchange Future | 0.27400 | 0.25200 | 8.02920 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/03/19 | 7.50 | P | Foreign Exchange Future | 0.01600 | 0.01900 | 18.75000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | | | Foreign Exchange Future | 7.84380 | 7.81920 | 0.31362 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.15 | C | Foreign Exchange Future | 0.11000 | 0.10200 | 7.27273 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.15 | P | Foreign Exchange Future | 0.41600 | 0.43300 | 4.08654 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.20 | C | Foreign Exchange Future | 0.10000 | 0.09200 | 8.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.20 | P | Foreign Exchange Future | 0.45600 | 0.47300 | 3.72807 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.10 | C | Foreign Exchange Future | 0.12200 | 0.11300 | 7.37705 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CAD/ R 2012/06/18 | 8.10 | P | Foreign Exchange Future | 0.37800 | 0.39400 | 4.23280 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CF CANDO CAAN 2012/03/30 | | | Can-Do Future | 0.06680 | 0.05830 | 12.72455 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CF CANDO CAAO 2012/03/30 | | | Can-Do Future | 0.15990 | 0.17100 | 6.94184 | 0.00000 | 0.0000 | 100,000 |
| 23/02/2012 | CF CANDO CAAT 2012/02/29 | | | Can-Do Future | 0.01060 | 0.00320 | 69.81132 | 0.00000 | 0.0000 | 12,500 |
| 23/02/2012 | CF CANDO CAAV 2012/02/29 | | | Can-Do Future | 0.04420 | 0.05630 | 27.37557 | 0.00000 | 0.0000 | 12,987 |
| 23/02/2012 | CF CANDO CAAX 2012/03/30 | | | Can-Do Future | 0.05800 | 0.05080 | 12.41379 | 0.00000 | 0.0000 | 12,500 |
| 23/02/2012 | CF CANDO CAAY 2012/04/30 | | | Can-Do Future | 0.06650 | 0.06020 | 9.47368 | 0.00000 | 0.0000 | 12,500 |
| 23/02/2012 | CF CANDO CAAZ 2012/06/18 | | | Can-Do Future | 0.09260 | 0.08640 | 6.69546 | 0.00000 | 0.0000 | 5,670 |
| 23/02/2012 | CHF / R 2012/03/19 | | | Foreign Exchange Future | 8.51500 | 8.51930 | 0.05050 | 8.50500 | 8.4900 | 253 |
| 23/02/2012 | CHF / R 2012/03/19 | 8.60 | C | Foreign Exchange Future | 0.09200 | 0.09700 | 5.43478 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/03/19 | 8.60 | P | Foreign Exchange Future | 0.17700 | 0.17800 | 0.56497 | 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 |
|------------|---------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
| 23/02/2012 | CHF / R 2012/03/19 | 8.65 | C | Foreign Exchange Future | 0.07600 | 0.08000 | 5.26316 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/03/19 | 8.65 | P | Foreign Exchange Future | 0.21100 | 0.21100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/03/19 | 8.55 | C | Foreign Exchange Future | 0.11100 | 0.11500 | 3.60360 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/03/19 | 8.55 | P | Foreign Exchange Future | 0.14600 | 0.14600 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | | | Foreign Exchange Future | 8.64010 | 8.64500 | 0.05671 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.10 | C | Foreign Exchange Future | 0.16400 | 0.16900 | 3.04878 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.10 | P | Foreign Exchange Future | 0.62400 | 0.62400 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.15 | C | Foreign Exchange Future | 0.15300 | 0.15900 | 3.92157 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.15 | P | Foreign Exchange Future | 0.66300 | 0.66400 | 0.15083 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.05 | C | Foreign Exchange Future | 0.17500 | 0.18100 | 3.42857 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | CHF / R 2012/06/18 | 9.05 | P | Foreign Exchange Future | 0.58500 | 0.58600 | 0.17094 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | | | Foreign Exchange Future | 6.42730 | 6.42290 | 0.06846 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.28 | C | Foreign Exchange Future | 0.17000 | 0.16400 | 3.52941 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.28 | P | Foreign Exchange Future | 0.02600 | 0.02500 | 3.84615 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.29 | C | Foreign Exchange Future | 0.16200 | 0.15600 | 3.70370 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.29 | P | Foreign Exchange Future | 0.02800 | 0.02700 | 3.57143 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.27 | C | Foreign Exchange Future | 0.17800 | 0.17200 | 3.37079 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/03/19 | 6.27 | P | Foreign Exchange Future | 0.02400 | 0.02300 | 4.16667 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | | | Foreign Exchange Future | 6.47950 | 6.47590 | 0.05556 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.30 | C | Foreign Exchange Future | 0.28000 | 0.27300 | 2.50000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.30 | P | Foreign Exchange Future | 0.10100 | 0.09700 | 3.96040 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.35 | C | Foreign Exchange Future | 0.24800 | 0.24200 | 2.41935 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.35 | P | Foreign Exchange Future | 0.11900 | 0.11600 | 2.52101 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.25 | C | Foreign Exchange Future | 0.31400 | 0.30700 | 2.22930 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | NZ\$ / R 2012/06/18 | 6.25 | P | Foreign Exchange Future | 0.08500 | 0.08100 | 4.70588 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | | | Foreign Exchange Future | 1.10280 | 1.10710 | 0.38992 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.11 | C | Foreign Exchange Future | 0.00100 | 0.00100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.11 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.12 | C | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.12 | P | Foreign Exchange Future | 0.00900 | 0.00900 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.10 | C | Foreign Exchange Future | 0.01100 | 0.01100 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | PULA / R 2012/03/19 | 1.10 | P | Foreign Exchange Future | 0.00000 | 0.00000 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | | | Foreign Exchange Future | 1.23240 | 1.22570 | 0.54365 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.20 | C | Foreign Exchange Future | 0.03980 | 0.03440 | 13.56784 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.20 | P | Foreign Exchange Future | 0.00740 | 0.00870 | 17.56757 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.25 | C | Foreign Exchange Future | 0.01330 | 0.01070 | 19.54887 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.25 | P | Foreign Exchange Future | 0.03090 | 0.03500 | 13.26861 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.15 | C | Foreign Exchange Future | 0.08350 | 0.07680 | 8.02395 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/03/19 | 1.15 | P | Foreign Exchange Future | 0.00110 | 0.00110 | 0.00000 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | | | Foreign Exchange Future | 1.24700 | 1.24040 | 0.52927 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | 1.15 | C | Foreign Exchange Future | 0.10720 | 0.10150 | 5.31716 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | 1.15 | P | Foreign Exchange Future | 0.01020 | 0.01110 | 8.82353 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | 1.20 | C | Foreign Exchange Future | 0.07110 | 0.06620 | 6.89170 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | 1.20 | P | Foreign Exchange Future | 0.02410 | 0.02580 | 7.05394 | 0.00000 | 0.0000 | 0 |
| 23/02/2012 | YUAN/R 2012/06/18 | 1.10 | C | Foreign Exchange Future | 0.15180 | 0.14560 | 4.08432 | 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 |
|-----------------------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|----------------------|--------------|-------------|----------------|
| 23/02/2012 | YUAN/R 2012/06/18 | 1.10 | P | Foreign Exchange Future | 0.00480 | 0.00520 | 8.33333 | 0.00000 | 0.0000 | 0 |
| Future Open Interest | | | | | | | | | | 537,878 |
| Option Open Interest | | | | | | | | | | 385,424 |
| Total | | | | | | | | | | 923,302 |