



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 28/02/2012

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
28/02/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.65110	7.55840	1.21159	7.60000	7.5300	194,822
28/02/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.61800	0.52600	14.88673	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.56900	0.47800	15.99297	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.66700	0.57500	13.79310	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.65300	0.56200	13.93568	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	1,000
28/02/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.50600	0.41600	17.78656	0.00000	0.0000	30,100
28/02/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.41000	0.32500	20.73171	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00900	0.01700	88.88889	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.85200	0.76000	10.79812	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.45800	0.37000	19.21397	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.90200	0.80900	10.31042	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.17000	0.11100	34.70588	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.06900	0.10300	49.27536	0.00000	0.0000	9,200
28/02/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.03600	0.02200	38.88889	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.33500	0.41400	23.58209	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.28000	0.20400	27.14286	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02900	0.04600	58.62069	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.66000	0.74900	13.48485	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.95200	0.85900	9.76891	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
28/02/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.70800	0.79700	12.57062	0.00000	0.0000	250
28/02/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.80200	0.71000	11.47132	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.02900	0.01800	37.93103	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
28/02/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.37800	0.46000	21.69312	0.00000	0.0000	7,051
28/02/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.55500	0.46400	16.39640	0.00000	0.0000	6,500
28/02/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.00100	0.90900	9.19081	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.24000	0.17000	29.16667	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03900	0.06200	58.97436	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.56400	0.65100	15.42553	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.05200	0.03200	38.46154	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.25100	0.32400	29.08367	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.60400	0.51300	15.06623	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.05100	0.95900	8.75357	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.06400	0.04000	37.50000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.21300	0.28200	32.39437	0.00000	0.0000	250
28/02/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.02400	0.01500	37.50000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.42300	0.50700	19.85816	0.00000	0.0000	4,620
28/02/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.04300	0.02600	39.53488	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.29200	0.36800	26.02740	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.01700	0.01100	35.29412	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.51600	0.60300	16.86047	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.32100	0.24200	24.61059	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.02000	0.03400	70.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.36500	0.28300	22.46575	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01400	0.02500	78.57143	0.00000	0.0000	100
28/02/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.75200	0.66000	12.23404	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.09400	0.06000	36.17021	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.14300	0.20200	41.25874	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.46900	0.55500	18.33689	0.00000	0.0000	366
28/02/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.20400	0.13900	31.86275	0.00000	0.0000	5,000
28/02/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05300	0.08100	52.83019	0.00000	0.0000	2,520
28/02/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.25100	1.15900	7.35412	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.50100	1.40800	6.19587	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.14000	0.09100	35.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.08900	0.13300	49.43820	0.00000	0.0000	13,860
28/02/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	6,620
28/02/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.61100	0.70000	14.56628	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.45100	1.35800	6.40937	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/02/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.70300	0.61100	13.08677	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.07800	0.04900	37.17949	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.17700	0.24100	36.15819	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	4,850
28/02/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.75700	0.84600	11.75694	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.20100	1.10900	7.66028	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.11400	0.07400	35.08772	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.11300	0.16600	46.90265	0.00000	0.0000	166
28/02/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.10100	1.00900	8.35604	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.15100	1.05900	7.99305	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	2,420
28/02/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.30100	1.20800	7.14835	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.55100	1.45800	5.99613	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.80500	0.89500	11.18012	0.00000	0.0000	250
28/02/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	6,750
28/02/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.85400	0.94500	10.65574	0.00000	0.0000	190
28/02/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3
28/02/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.15000	1.24300	8.08696	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.35000	1.44200	6.81481	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	4,100
28/02/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.95200	1.04400	9.66387	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.00200	1.09300	9.08184	0.00000	0.0000	176
28/02/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.10100	1.19300	8.35604	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,860
28/02/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.05100	1.14300	8.75357	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.59900	1.69200	5.81614	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.84900	1.94200	5.02975	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.54900	1.64200	6.00387	0.00000	0.0000	0
28/02/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
28/02/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.75280	7.65830	1.21891	7.68140	7.6350	69,664
28/02/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.57900	0.50300	13.12608	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07600	0.09500	25.00000	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.54000	0.46900	13.14815	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08700	0.11100	27.58621	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
28/02/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.61800	0.54100	12.45955	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06500	0.08300	27.69231	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.17200	0.14500	15.69767	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.51900	0.58700	13.10212	0.00000	0.0000	132
28/02/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.02100	0.93000	8.91283	0.00000	0.0000	4,850
28/02/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.10400	0.08700	16.34615	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.85100	0.92900	9.16569	0.00000	0.0000	100
28/02/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.08700	0.07300	16.09195	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.98400	1.06500	8.23171	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.07800	0.06600	15.38462	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.07500	1.15800	7.72093	0.00000	0.0000	132
28/02/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.78800	0.70400	10.65990	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.03500	0.04600	31.42857	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.40800	0.35000	14.21569	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.15500	0.19200	23.87097	0.00000	0.0000	14,000
28/02/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.19800	0.16700	15.65657	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.44500	0.50900	14.38202	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.15100	0.12700	15.89404	0.00000	0.0000	10,000
28/02/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.59800	0.66900	11.87291	0.00000	0.0000	132
28/02/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.28200	0.24000	14.89362	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.27900	0.33200	18.99642	0.00000	0.0000	5,000
28/02/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.16700	1.25100	7.19794	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.07000	0.05900	15.71429	0.00000	0.0000	5,000
28/02/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.30400	0.25800	15.13158	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.25100	0.30000	19.52191	0.00000	0.0000	10,000
28/02/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.54400	1.63200	5.69948	0.00000	0.0000	0
28/02/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.04700	0.04000	14.89362	0.00000	0.0000	2,500
28/02/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.85570	7.75940	1.22586	7.76360	7.7440	6,983
28/02/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.76900	0.69300	9.88296	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11300	0.13400	18.58407	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.73300	0.65800	10.23192	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12700	0.14900	17.32283	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.80700	0.72900	9.66543	0.00000	0.0000	16,000
28/02/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10100	0.12000	18.81188	0.00000	0.0000	9,200
28/02/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.14100	0.16600	17.73050	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.69700	0.62500	10.32999	0.00000	0.0000	37,000
28/02/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.38200	1.46400	5.93343	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	360
28/02/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.38500	0.34200	11.16883	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.42900	0.48300	12.58741	0.00000	0.0000	360
28/02/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.20500	0.18200	11.21951	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.94900	1.02300	7.79768	0.00000	0.0000	4,000
28/02/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.47300	1.55600	5.63476	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.12900	0.11500	10.85271	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
28/02/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.11800	1.19600	6.97674	0.00000	0.0000	1,500
28/02/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.17400	0.15500	10.91954	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.46700	0.41700	10.70664	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.31100	0.35800	15.11254	0.00000	0.0000	2,500
28/02/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.78700	0.85700	8.89454	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.24300	0.21600	11.11111	0.00000	0.0000	2,500
28/02/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.31900	0.28300	11.28527	0.00000	0.0000	0
28/02/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.56300	0.62400	10.83481	0.00000	0.0000	2,000
28/02/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.95640	7.85950	1.21789	0.00000	0.0000	9,800
28/02/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.60900	0.55700	8.53859	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.35300	0.39800	12.74788	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.58600	0.53600	8.53242	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.38000	0.42700	12.36842	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.63200	0.57900	8.38608	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.32600	0.37000	13.49693	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.53100	0.58500	10.16949	0.00000	0.0000	540
28/02/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.48700	0.44400	8.82957	0.00000	0.0000	300
28/02/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.37400	1.45200	5.67686	0.00000	0.0000	0
28/02/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.23000	0.21100	8.26087	0.00000	0.0000	540
28/02/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.05790	7.96160	1.19510	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.63500	0.58700	7.55906	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.52700	0.57500	9.10816	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.61600	0.56900	7.62987	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.55800	0.60700	8.78136	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.65400	0.60500	7.49235	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.49600	0.54300	9.47581	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.37200	1.44100	5.02915	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.33000	0.30300	8.18182	0.00000	0.0000	180
28/02/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.58000	0.53400	7.93103	0.00000	0.0000	0
28/02/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.62200	0.67200	8.03859	0.00000	0.0000	180
28/02/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.23550	8.14020	1.15719	0.00000	0.0000	659
28/02/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.60600	0.57300	5.44554	0.00000	0.0000	0
28/02/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.34800	1.41100	4.67359	0.00000	0.0000	0
28/02/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.59400	0.56200	5.38721	0.00000	0.0000	0
28/02/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.38600	1.45000	4.61760	0.00000	0.0000	0
28/02/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.61800	0.58400	5.50162	0.00000	0.0000	0
28/02/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.31000	1.37200	4.73282	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.88080	8.78990	1.02356	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.31300	1.26400	3.73191	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.93200	0.97400	4.50644	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.29300	1.24500	3.71230	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.96200	1.00500	4.46985	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.33400	1.28400	3.74813	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.90300	0.94400	4.54042	0.00000	0.0000	0
28/02/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.62500	0.66300	6.08000	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
28/02/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.50600	1.45300	3.51926	0.00000	0.0000	200
28/02/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.95490	9.86400	0.91312	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.89300	1.84300	2.64131	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.13800	1.17900	3.60281	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.87300	1.82300	2.66951	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.16800	1.20900	3.51027	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.91500	1.86400	2.66319	0.00000	0.0000	0
28/02/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.11000	1.15000	3.60360	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.65110	7.55840	1.21159	7.55000	7.5447	410
28/02/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.17033	0.11118	34.72671	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.06923	0.10278	48.46165	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.14026	0.09101	35.11336	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.08916	0.13261	48.73262	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.20372	0.13873	31.90163	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05262	0.08033	52.66059	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.56344	0.65066	15.47991	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.01454	0.00906	37.68913	0.00000	0.0000	80
28/02/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.75280	7.65830	1.21891	0.00000	0.0000	611
28/02/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.12440	0.10499	15.60289	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.72160	0.79669	10.40604	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.11690	0.09867	15.59453	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.76410	0.84037	9.98168	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.13251	0.11183	15.60637	0.00000	0.0000	0
28/02/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.67971	0.75353	10.86051	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19			Foreign Exchange Future	12.12210	11.96490	1.29681	11.99400	11.9500	14,504
28/02/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.68400	0.53500	21.78363	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.01200	0.02000	66.66667	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.63600	0.49000	22.95597	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.01400	0.02500	78.57143	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.73300	0.58100	20.73670	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01100	0.01600	45.45455	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.59000	0.44600	24.40678	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.01800	0.03100	72.22222	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.29300	0.18100	38.22526	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07100	0.11600	63.38028	0.00000	0.0000	6,000
28/02/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.12600	0.97000	13.85435	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	768
28/02/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.37100	0.24700	33.42318	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.04900	0.08200	67.34694	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.08700	0.04700	45.97701	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.26500	0.38200	44.15094	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.78100	0.62800	19.59027	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.22500	1.06900	12.73469	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
28/02/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.45500	0.32100	29.45055	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03300	0.05600	69.69697	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.02700	0.87100	15.18987	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.22300	0.13000	41.70404	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.10100	0.16500	63.36634	0.00000	0.0000	768
28/02/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.25700	0.15200	40.85603	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.08500	0.13700	61.17647	0.00000	0.0000	9,000
28/02/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.03700	0.01900	48.64865	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.46500	0.60400	29.89247	0.00000	0.0000	3,000
28/02/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.74300	0.89500	20.45760	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	3,000
28/02/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.43200	1.58700	10.82402	0.00000	0.0000	0
28/02/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	9,000
28/02/2012	£ / R 2012/06/18			Foreign Exchange Future	12.27450	12.11420	1.30596	12.13450	12.1345	2,988
28/02/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.60600	0.49900	17.65677	0.00000	0.0000	0
28/02/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.18200	0.23500	29.12088	0.00000	0.0000	0
28/02/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.57500	0.47200	17.91304	0.00000	0.0000	0
28/02/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.20100	0.25800	28.35821	0.00000	0.0000	0
28/02/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.63800	0.52700	17.39812	0.00000	0.0000	0
28/02/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16400	0.21300	29.87805	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17			Foreign Exchange Future	12.42770	12.26450	1.31320	0.00000	0.0000	1,499
28/02/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.28400	0.24800	12.67606	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.30600	1.43400	9.80092	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.27500	0.24000	12.72727	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.34700	1.47600	9.57684	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.29300	0.25600	12.62799	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.26500	1.39200	10.03953	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.19700	1.05900	11.52882	0.00000	0.0000	0
28/02/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.11900	0.14500	21.84874	0.00000	0.0000	6,000
28/02/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09520	0.09400	1.26050	0.00000	0.0000	3,840
28/02/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00538	0.00744	38.28996	0.00000	0.0000	0
28/02/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00018	0.00344	1811.11111	0.00000	0.0000	0
28/02/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00035	0.00299	754.28571	0.00000	0.0000	0
28/02/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00515	0.00899	74.56311	0.00000	0.0000	0
28/02/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01520	0.01478	2.76316	0.00000	0.0000	0
28/02/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00078	100.00000	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09660	0.09530	1.34576	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00106	0.00860	711.32075	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01246	0.02130	70.94703	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00038	0.00605	1492.10526	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02178	0.02875	32.00184	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00328	0.01206	267.68293	0.00000	0.0000	0
28/02/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00468	0.01476	215.38462	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19			Foreign Exchange Future	10.24080	10.14910	0.89544	10.16450	10.1382	25,527

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
28/02/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.20200	0.14100	30.19802	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.06100	0.09200	50.81967	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.16900	0.11300	33.13609	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.07800	0.11400	46.15385	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.23800	0.17200	27.73109	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.04700	0.07300	55.31915	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.19100	1.10000	7.64064	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.11100	0.07600	31.53153	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.12000	0.17700	47.50000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.45200	0.36700	18.80531	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.01100	0.01800	63.63636	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.24100	1.15000	7.33280	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.36100	0.28200	21.88366	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.02000	0.03300	65.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.02600	0.01700	34.61538	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.38500	0.46800	21.55844	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.52200	0.61000	16.85824	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.09100	0.06100	32.96703	0.00000	0.0000	3,400
28/02/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15000	0.21200	41.33333	0.00000	0.0000	10,200
28/02/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.86200	0.95300	10.55684	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.26000	1.35200	7.30159	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.66600	0.75600	13.51351	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.50900	1.60100	6.09675	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.71500	0.80500	12.58741	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.69400	0.60300	13.11239	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.06100	1.15200	8.57681	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	3,400
28/02/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.57000	0.65800	15.43860	0.00000	0.0000	3,400
28/02/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.76400	0.85400	11.78010	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	6,800
28/02/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.36000	1.45100	6.69118	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	10,200
28/02/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.27700	0.20600	25.63177	0.00000	0.0000	0
28/02/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.03600	0.05700	58.33333	0.00000	0.0000	3,400
28/02/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.31800	0.24300	23.58491	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
28/02/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.02700	0.04400	62.96296	0.00000	0.0000	10,200
28/02/2012	€ / R 2012/06/18			Foreign Exchange Future	10.38260	10.28840	0.90729	10.28850	10.2885	25,945
28/02/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.29900	0.25800	13.71237	0.00000	0.0000	0
28/02/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31600	0.37000	17.08861	0.00000	0.0000	0
28/02/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.27900	0.24100	13.62007	0.00000	0.0000	0
28/02/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34600	0.40300	16.47399	0.00000	0.0000	0
28/02/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.32300	0.27700	14.24149	0.00000	0.0000	0
28/02/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.29000	0.33900	16.89655	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17			Foreign Exchange Future	10.52870	10.43120	0.92604	0.00000	0.0000	1,250
28/02/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.38200	0.33800	11.51832	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.57900	0.63200	9.15371	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.36200	0.31900	11.87845	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60900	0.66300	8.86700	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.37200	0.35700	4.03226	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.51900	0.60100	15.79961	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.16000	1.07600	7.24138	0.00000	0.0000	0
28/02/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.08100	0.09500	17.28395	0.00000	0.0000	10,200
28/02/2012	€ / R 2013/12/13			Foreign Exchange Future	10.93090	10.83030	0.92033	0.00000	0.0000	500
28/02/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.66200	0.63200	4.53172	0.00000	0.0000	0
28/02/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.22400	1.29500	5.80065	0.00000	0.0000	0
28/02/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.64800	0.61900	4.47531	0.00000	0.0000	0
28/02/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.26000	1.33200	5.71429	0.00000	0.0000	0
28/02/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.67600	0.64500	4.58580	0.00000	0.0000	0
28/02/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18800	1.25800	5.89226	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.15880	8.11270	0.56503	0.00000	0.0000	16,123
28/02/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.90900	0.86300	5.06051	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.85900	0.81300	5.35506	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.95900	0.91300	4.79666	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.76000	0.71400	6.05263	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.20900	1.16300	3.80480	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.41500	0.37100	10.60241	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.71000	0.66400	6.47887	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.15900	1.11300	3.96894	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.95900	1.91300	2.34814	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.27800	0.23700	14.74820	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.01900	0.02400	26.31579	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
28/02/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.17980	8.13180	0.58681	0.00000	0.0000	8,330
28/02/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.58200	0.54100	7.04467	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.54100	0.50100	7.39372	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06100	0.06900	13.11475	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.62300	0.58200	6.58106	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04300	0.05000	16.27907	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.20730	8.15880	0.59094	0.00000	0.0000	2,728
28/02/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.31400	0.29200	7.00637	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.34300	0.37000	7.87172	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.29400	0.27300	7.14286	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.37300	0.40100	7.50670	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.33600	0.31200	7.14286	0.00000	0.0000	0
28/02/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.31500	0.34000	7.93651	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.22600	9.19040	0.38587	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.22200	2.18800	1.53015	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.29600	0.29800	0.67568	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.17900	2.14600	1.51446	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.30300	0.30600	0.99010	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.26400	2.23100	1.45760	0.00000	0.0000	0
28/02/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.28800	0.29100	1.04167	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.62750	7.57580	0.67781	0.00000	0.0000	10
28/02/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.13100	0.09500	27.48092	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.05400	0.06900	27.77778	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.10000	0.07300	27.00000	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.07300	0.09700	32.87671	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.16600	0.12700	23.49398	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03900	0.05100	30.76923	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.71280	7.65960	0.68976	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.51700	0.55900	8.12379	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07200	0.06200	13.88889	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.55900	0.60200	7.69231	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	0
28/02/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.47500	0.51600	8.63158	0.00000	0.0000	0
28/02/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.03940	0.03570	9.39086	0.00000	0.0000	0
28/02/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.19340	0.22610	16.90796	0.00000	0.0000	100,000
28/02/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	12,500
28/02/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.07950	0.16030	101.63522	0.00000	0.0000	12,987
28/02/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.03580	0.02910	18.71508	0.00000	0.0000	12,500
28/02/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.04810	0.03730	22.45322	0.00000	0.0000	12,500
28/02/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.07410	0.05700	23.07692	0.00000	0.0000	5,670
28/02/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.50260	8.42630	0.89737	0.00000	0.0000	982
28/02/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.07900	0.05200	34.17722	0.00000	0.0000	0
28/02/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.17600	0.22600	28.40909	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
28/02/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.06400	0.04100	35.93750	0.00000	0.0000	0
28/02/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21100	0.26500	25.59242	0.00000	0.0000	0
28/02/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.09700	0.06500	32.98969	0.00000	0.0000	0
28/02/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14400	0.18900	31.25000	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.62770	8.54880	0.91450	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.15900	0.13700	13.83648	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.63100	0.68800	9.03328	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.14900	0.12800	14.09396	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.67100	0.72900	8.64382	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.17000	0.14600	14.11765	0.00000	0.0000	0
28/02/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.59200	0.64700	9.29054	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.75780	8.67600	0.93402	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.43300	0.38900	10.16166	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.42500	0.46300	8.94118	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.41300	0.37100	10.16949	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.45500	0.49500	8.79121	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.45400	0.40800	10.13216	0.00000	0.0000	0
28/02/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.39600	0.43200	9.09091	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.38180	6.33140	0.78975	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.13000	0.09300	28.46154	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.03200	0.04500	40.62500	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.12300	0.08600	30.08130	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.03500	0.04800	37.14286	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.13700	0.09900	27.73723	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.02900	0.04100	41.37931	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.43520	6.38330	0.80650	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.24300	0.20600	15.22634	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.10800	0.12300	13.88889	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.21300	0.17700	16.90141	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.12800	0.14400	12.50000	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.27500	0.23700	13.81818	0.00000	0.0000	0
28/02/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09000	0.10400	15.55556	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
28/02/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.21370	1.19940	1.17822	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.02510	0.01670	33.46614	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01140	0.01730	51.75439	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00670	0.00390	41.79104	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04300	0.05450	26.74419	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.06500	0.05180	20.30769	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
28/02/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00130	0.00240	84.61538	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.22830	1.21350	1.20492	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.09130	0.07990	12.48631	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01300	0.01640	26.15385	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05810	0.04950	14.80207	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02980	0.03600	20.80537	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13290	0.11970	9.93228	0.00000	0.0000	0
28/02/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00460	0.00620	34.78261	0.00000	0.0000	0

Future Open Interest

543,332

Option Open Interest

384,924

Total

928,256