



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 29/02/2012

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
29/02/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.55840	7.42900	1.71200	7.50160	7.4259	191,325
29/02/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.52600	0.39900	24.14449	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.47800	0.35300	26.15063	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00600	0.01000	66.66667	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.57500	0.44800	22.08696	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.56200	0.43400	22.77580	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	1,000
29/02/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.41600	0.29500	29.08654	0.00000	0.0000	30,100
29/02/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00800	0.01600	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32500	0.21300	34.46154	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01700	0.03400	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.76000	0.63100	16.97368	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.37000	0.25300	31.62162	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01200	0.02400	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.80900	0.68000	15.94561	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.11100	0.05800	47.74775	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.10300	0.17900	73.78641	0.00000	0.0000	9,200
29/02/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.02200	0.01000	54.54545	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.41400	0.53100	28.26087	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.20400	0.11400	44.11765	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04600	0.08500	84.78261	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.74900	0.87300	16.55541	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.85900	0.73000	15.01746	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
29/02/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.79700	0.92300	15.80928	0.00000	0.0000	250
29/02/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.71000	0.58100	18.16901	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.01800	0.00800	55.55556	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
29/02/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.46000	0.57900	25.86957	0.00000	0.0000	7,051
29/02/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.46400	0.34000	26.72414	0.00000	0.0000	6,500
29/02/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00600	0.01100	83.33333	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.90900	0.78000	14.19142	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.17000	0.09100	46.47059	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.06200	0.11200	80.64516	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.65100	0.77500	19.04762	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.03200	0.01500	53.12500	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.32400	0.43600	34.56790	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.51300	0.38600	24.75634	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.95900	0.83000	13.45151	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.04000	0.01800	55.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.28200	0.38900	37.94326	0.00000	0.0000	250
29/02/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.01500	0.00700	53.33333	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.50700	0.62800	23.86588	0.00000	0.0000	4,620
29/02/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.02600	0.01200	53.84615	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.36800	0.48300	31.25000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.60300	0.72600	20.39801	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.24200	0.14300	40.90909	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03400	0.06400	88.23529	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.28300	0.17600	37.80919	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02500	0.04700	88.00000	0.00000	0.0000	100
29/02/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.66000	0.53200	19.39394	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.06000	0.02900	51.66667	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.20200	0.30000	48.51485	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.55500	0.67700	21.98198	0.00000	0.0000	366
29/02/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.13900	0.07300	47.48201	0.00000	0.0000	5,000
29/02/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.08100	0.14400	77.77778	0.00000	0.0000	2,520
29/02/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.15900	1.02900	11.21657	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.40800	1.27900	9.16193	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.09100	0.04600	49.45055	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.13300	0.21700	63.15789	0.00000	0.0000	13,860
29/02/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	6,620
29/02/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.70000	0.82400	17.71429	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.35800	1.22900	9.49926	0.00000	0.0000	0
29/02/2012	\$ / 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
29/02/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.61100	0.48300	20.94926	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.04900	0.02300	53.06122	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.24100	0.34400	42.73859	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	4,850
29/02/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.84600	0.97200	14.89362	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.10900	0.97900	11.72227	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.07400	0.03600	51.35135	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.16600	0.25700	54.81928	0.00000	0.0000	166
29/02/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.00900	0.87900	12.88404	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.05900	0.92900	12.27573	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,420
29/02/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.20800	1.07900	10.67881	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.45800	1.32900	8.84774	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.89500	1.02200	14.18994	0.00000	0.0000	250
29/02/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	6,750
29/02/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.94500	1.07200	13.43915	0.00000	0.0000	190
29/02/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3
29/02/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.24300	1.37100	10.29767	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.44200	1.57100	8.94591	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
29/02/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	1.04400	1.17200	12.26054	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.09300	1.22100	11.71089	0.00000	0.0000	176
29/02/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.19300	1.32100	10.72925	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,860
29/02/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.14300	1.27100	11.19860	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.69200	1.82100	7.62411	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.94200	2.07100	6.64264	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.64200	1.77100	7.85627	0.00000	0.0000	0
29/02/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
29/02/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.65830	7.52730	1.71056	7.61460	7.5250	77,729
29/02/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.50300	0.40600	19.28429	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.09500	0.12900	35.78947	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.46900	0.37600	19.82942	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.11100	0.14900	34.23423	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
29/02/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.54100	0.43800	19.03882	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.08300	0.11100	33.73494	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.14500	0.11200	22.75862	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.58700	0.68500	16.69506	0.00000	0.0000	132
29/02/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.93000	0.80400	13.54839	0.00000	0.0000	4,850
29/02/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.08700	0.06700	22.98851	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.92900	1.04000	11.94833	0.00000	0.0000	100
29/02/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.07300	0.05700	21.91781	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.06500	1.18000	10.79812	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.06600	0.05100	22.72727	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.15800	1.27400	10.01727	0.00000	0.0000	132
29/02/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.70400	0.58900	16.33523	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.04600	0.06200	34.78261	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.35000	0.27200	22.28571	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.19200	0.24500	27.60417	0.00000	0.0000	14,000
29/02/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.16700	0.12800	23.35329	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.50900	0.60100	18.07466	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12700	0.09800	22.83465	0.00000	0.0000	10,000
29/02/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.66900	0.77100	15.24664	0.00000	0.0000	132
29/02/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.24000	0.18500	22.91667	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.33200	0.40800	22.89157	0.00000	0.0000	5,000
29/02/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.25100	1.36900	9.43245	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05900	0.04600	22.03390	0.00000	0.0000	5,000
29/02/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.25800	0.20000	22.48062	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.30000	0.37300	24.33333	0.00000	0.0000	10,000
29/02/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.63200	1.75400	7.47549	0.00000	0.0000	0
29/02/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.04000	0.03100	22.50000	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.75940	7.62730	1.70245	0.00000	0.0000	7,083
29/02/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.69300	0.59100	14.71861	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.13400	0.16400	22.38806	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.65800	0.56100	14.74164	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.14900	0.18400	23.48993	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.72900	0.62500	14.26612	0.00000	0.0000	16,000
29/02/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.12000	0.14800	23.33333	0.00000	0.0000	9,200
29/02/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.16600	0.20600	24.09639	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.62500	0.53300	14.72000	0.00000	0.0000	37,000
29/02/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.46400	1.57700	7.71858	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12300	0.10400	15.44715	0.00000	0.0000	360
29/02/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.34200	0.28700	16.08187	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.48300	0.56000	15.94203	0.00000	0.0000	360
29/02/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.18200	0.15300	15.93407	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.02300	1.12600	10.06843	0.00000	0.0000	4,000
29/02/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.55600	1.67000	7.32648	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11500	0.09700	15.65217	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
29/02/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.19600	1.30300	8.94649	0.00000	0.0000	1,500
29/02/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15500	0.13000	16.12903	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.41700	0.35100	15.82734	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.35800	0.42400	18.43575	0.00000	0.0000	2,500
29/02/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.85700	0.95400	11.31855	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.21600	0.18100	16.20370	0.00000	0.0000	2,500
29/02/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.28300	0.23700	16.25442	0.00000	0.0000	0
29/02/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.62400	0.71000	13.78205	0.00000	0.0000	2,000
29/02/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.85950	7.72590	1.69985	0.00000	0.0000	9,800
29/02/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.55700	0.49000	12.02873	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.39800	0.46400	16.58291	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.53600	0.47100	12.12687	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.42700	0.49500	15.92506	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57900	0.51000	11.91710	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.37000	0.43400	17.29730	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.58500	0.66200	13.16239	0.00000	0.0000	540
29/02/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.44400	0.38800	12.61261	0.00000	0.0000	300
29/02/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.45200	1.55800	7.30028	0.00000	0.0000	0
29/02/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.21100	0.18400	12.79621	0.00000	0.0000	540
29/02/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.96160	7.82880	1.66801	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.58700	0.51900	11.58433	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.57500	0.64000	11.30435	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.56900	0.50300	11.59930	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.60700	0.67400	11.03789	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.60500	0.53700	11.23967	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.54300	0.60800	11.97053	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.44100	1.54100	6.93963	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.30300	0.27000	10.89109	0.00000	0.0000	180
29/02/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.53400	0.47200	11.61049	0.00000	0.0000	0
29/02/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.67200	0.74300	10.56548	0.00000	0.0000	180
29/02/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.14020	8.00670	1.64001	0.00000	0.0000	659
29/02/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.57300	0.52700	8.02792	0.00000	0.0000	0
29/02/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.41100	1.49800	6.16584	0.00000	0.0000	0
29/02/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.56200	0.51700	8.00712	0.00000	0.0000	0
29/02/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.45000	1.53800	6.06897	0.00000	0.0000	0
29/02/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.58400	0.53800	7.87671	0.00000	0.0000	0
29/02/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.37200	1.45900	6.34111	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.78990	8.66180	1.45735	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.26400	1.19400	5.53797	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.97400	1.03200	5.95483	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.24500	1.17600	5.54217	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.00500	1.06400	5.87065	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.28400	1.21300	5.52960	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.94400	1.00100	6.03814	0.00000	0.0000	0
29/02/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.66300	0.72200	8.89894	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
29/02/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.45300	1.38400	4.74880	0.00000	0.0000	200
29/02/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.86400	9.73590	1.29866	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.84300	1.76400	4.28649	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.17900	1.22800	4.15606	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.82300	1.74500	4.27866	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.20900	1.25900	4.13565	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.86400	1.78400	4.29185	0.00000	0.0000	0
29/02/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.15000	1.19800	4.17391	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.55840	7.42900	1.71200	7.44000	7.4400	411
29/02/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.11118	0.05817	47.67944	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.10278	0.17917	74.32380	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.09101	0.04608	49.36820	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.13261	0.21708	63.69806	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.13873	0.07315	47.27168	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.08033	0.14415	79.44728	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.65066	0.77472	19.06679	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00906	0.00372	58.94040	0.00000	0.0000	80
29/02/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.65830	7.52730	1.71056	7.59000	7.5810	611
29/02/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.10499	0.08087	22.97362	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.79669	0.90357	13.41551	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.09867	0.07604	22.93504	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.84037	0.94874	12.89551	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.11183	0.08611	22.99920	0.00000	0.0000	0
29/02/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.75353	0.85881	13.97157	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19			Foreign Exchange Future	11.96490	11.86530	0.83243	11.94240	11.8930	12,576
29/02/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.53500	0.44500	16.82243	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02000	0.03000	50.00000	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.49000	0.40100	18.16327	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02500	0.03600	44.00000	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.58100	0.48900	15.83477	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01600	0.02400	50.00000	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.44600	0.35900	19.50673	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03100	0.04400	41.93548	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.18100	0.12300	32.04420	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.11600	0.15800	36.20690	0.00000	0.0000	6,000
29/02/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.97000	0.87100	10.20619	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	768
29/02/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.24700	0.17500	29.14980	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.08200	0.11000	34.14634	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.04700	0.02900	38.29787	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.38200	0.46400	21.46597	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.62800	0.53500	14.80892	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01300	0.02000	53.84615	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.06900	0.97000	9.26099	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00400	0.00500	25.00000	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
29/02/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.32100	0.24200	24.61059	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.05600	0.07700	37.50000	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.87100	0.77300	11.25144	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.13000	0.08800	32.30769	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.16500	0.22300	35.15152	0.00000	0.0000	768
29/02/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.15200	0.10400	31.57895	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.13700	0.18900	37.95620	0.00000	0.0000	9,000
29/02/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.60400	0.69700	15.39735	0.00000	0.0000	3,000
29/02/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.89500	0.99100	10.72626	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	3,000
29/02/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.58700	1.68600	6.23819	0.00000	0.0000	0
29/02/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	9,000
29/02/2012	£ / R 2012/06/18			Foreign Exchange Future	12.11420	12.01350	0.83126	12.07400	12.0200	3,038
29/02/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.49900	0.43800	12.22445	0.00000	0.0000	0
29/02/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.23500	0.27500	17.02128	0.00000	0.0000	0
29/02/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.47200	0.41300	12.50000	0.00000	0.0000	0
29/02/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.25800	0.30000	16.27907	0.00000	0.0000	0
29/02/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.52700	0.46400	11.95446	0.00000	0.0000	0
29/02/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.21300	0.25100	17.84038	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17			Foreign Exchange Future	12.26450	12.16400	0.81944	0.00000	0.0000	1,499
29/02/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.24800	0.22300	10.08065	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.43400	1.50900	5.23013	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.24000	0.21500	10.41667	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.47600	1.55100	5.08130	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.25600	0.23100	9.76563	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.39200	1.46700	5.38793	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.05900	0.97900	7.55430	0.00000	0.0000	0
29/02/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.14500	0.16500	13.79310	0.00000	0.0000	6,000
29/02/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09400	0.09240	1.70213	0.00000	0.0000	3,840
29/02/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00744	0.00292	60.75269	0.00000	0.0000	0
29/02/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00344	0.00052	84.88372	0.00000	0.0000	0
29/02/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00299	0.00009	96.98997	0.00000	0.0000	0
29/02/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00899	0.00769	14.46051	0.00000	0.0000	0
29/02/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01478	0.01241	16.03518	0.00000	0.0000	0
29/02/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00078	0.00001	98.71795	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09530	0.09370	1.67891	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00860	0.00066	92.32558	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.02130	0.01496	29.76526	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00605	0.00023	96.19835	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02875	0.02453	14.67826	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01206	0.00213	82.33831	0.00000	0.0000	0
29/02/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.01476	0.00643	56.43631	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19			Foreign Exchange Future	10.14910	10.00010	1.46811	10.04850	9.9970	24,499

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
29/02/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.14100	0.06800	51.77305	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09200	0.16800	82.60870	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.11300	0.05400	52.21239	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11400	0.20400	78.94737	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.17200	0.08600	50.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07300	0.13600	86.30137	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.10000	0.95100	13.54545	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.07600	0.03300	56.57895	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.17700	0.28300	59.88701	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.36700	0.23900	34.87738	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.01800	0.03900	116.66667	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.15000	1.00100	12.95652	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.28200	0.16700	40.78014	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.03300	0.06700	103.03030	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.01700	0.00500	70.58824	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.46800	0.60500	29.27350	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.61000	0.75300	23.44262	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.06100	0.02500	59.01639	0.00000	0.0000	3,400
29/02/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.21200	0.32500	53.30189	0.00000	0.0000	10,200
29/02/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.95300	1.10100	15.52991	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.35200	1.50000	10.94675	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.75600	0.90200	19.31217	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.60100	1.75000	9.30668	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.80500	0.95100	18.13665	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.60300	0.45800	24.04643	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.15200	1.30000	12.84722	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	3,400
29/02/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.65800	0.80200	21.88450	0.00000	0.0000	3,400
29/02/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.85400	1.00100	17.21311	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	6,800
29/02/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.45100	1.60000	10.26878	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
29/02/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.20600	0.10700	48.05825	0.00000	0.0000	0
29/02/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.05700	0.10700	87.71930	0.00000	0.0000	3,400
29/02/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.24300	0.13500	44.44444	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
29/02/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.04400	0.08500	93.18182	0.00000	0.0000	10,200
29/02/2012	€ / R 2012/06/18			Foreign Exchange Future	10.28840	10.13750	1.46670	10.18350	10.1700	26,610
29/02/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.25800	0.19600	24.03101	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.37000	0.45900	24.05405	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.24100	0.18200	24.48133	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.40300	0.49500	22.82878	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.27700	0.21100	23.82671	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.33900	0.42400	25.07375	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.00000	0.39100	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.22800	100.00000	0.00000	0.0000	1,000
29/02/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.00000	0.48000	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00000	0.14300	100.00000	0.00000	0.0000	1,000
29/02/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.00000	0.62400	100.00000	0.00000	0.0000	0
29/02/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00000	0.08700	100.00000	0.00000	0.0000	1,000
29/02/2012	€ / R 2012/09/17			Foreign Exchange Future	10.43120	10.27840	1.46484	0.00000	0.0000	1,250
29/02/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.33800	0.27600	18.34320	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.63200	0.72300	14.39873	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.31900	0.26000	18.49530	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.66300	0.75700	14.17798	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.35700	0.29300	17.92717	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.60100	0.69000	14.80865	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.07600	0.94900	11.80297	0.00000	0.0000	0
29/02/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.09500	0.12100	27.36842	0.00000	0.0000	10,200
29/02/2012	€ / R 2013/12/13			Foreign Exchange Future	10.83030	10.67790	1.40716	0.00000	0.0000	500
29/02/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.63200	0.57000	9.81013	0.00000	0.0000	0
29/02/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.29500	1.38500	6.94981	0.00000	0.0000	0
29/02/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.61900	0.55800	9.85460	0.00000	0.0000	0
29/02/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.33200	1.42300	6.83183	0.00000	0.0000	0
29/02/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.64500	0.58200	9.76744	0.00000	0.0000	0
29/02/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.25800	1.34700	7.07472	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.11270	8.04330	0.85545	8.09150	8.0750	16,184
29/02/2012	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.86300	0.79400	7.99537	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.81300	0.74400	8.48708	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.91300	0.84400	7.55750	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.71400	0.64500	9.66387	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.16300	1.09300	6.01892	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.37100	0.30600	17.52022	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00800	0.01300	62.50000	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.66400	0.59500	10.39157	0.00000	0.0000	0
29/02/2012	AUS\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
29/02/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.11300	1.04300	6.28931	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.91300	1.84300	3.65917	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.23700	0.18000	24.05063	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.02400	0.03700	54.16667	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.13180	8.06320	0.84360	8.09910	8.0991	8,315
29/02/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.54100	0.48300	10.72089	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05900	0.07000	18.64407	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.50100	0.44500	11.17764	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06900	0.08200	18.84058	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.58200	0.52200	10.30928	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.15880	8.08910	0.85429	0.00000	0.0000	2,728
29/02/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.29200	0.25700	11.98630	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.37000	0.40400	9.18919	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.27300	0.24000	12.08791	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.40100	0.43700	8.97756	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.31200	0.27500	11.85897	0.00000	0.0000	0
29/02/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.34000	0.37200	9.41176	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.19040	9.15290	0.40803	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.18800	2.15200	1.64534	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.29800	0.29900	0.33557	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.14600	2.11500	1.44455	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.30600	0.31200	1.96078	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.23100	2.19400	1.65845	0.00000	0.0000	0
29/02/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29100	0.29100	0.00000	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.57580	7.51700	0.77616	0.00000	0.0000	10
29/02/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.09500	0.06200	34.73684	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.06900	0.09500	37.68116	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.07300	0.04600	36.98630	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.09700	0.12900	32.98969	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.12700	0.08400	33.85827	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.05100	0.06700	31.37255	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.65960	7.60010	0.77680	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06900	0.05600	18.84058	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.55900	0.60600	8.40787	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06200	0.05000	19.35484	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.60200	0.65000	7.97342	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07600	0.06200	18.42105	0.00000	0.0000	0
29/02/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.51600	0.56200	8.91473	0.00000	0.0000	0
29/02/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.03570	0.02150	39.77591	0.00000	0.0000	0
29/02/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.22610	0.26960	19.23927	0.00000	0.0000	100,000
29/02/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.16030	0.28640	78.66500	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
29/02/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.02910	0.01930	33.67698	0.00000	0.0000	12,500
29/02/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03730	0.03200	14.20912	0.00000	0.0000	12,500
29/02/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.05700	0.04220	25.96491	0.00000	0.0000	5,670
29/02/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.42630	8.29450	1.56415	0.00000	0.0000	4,982
29/02/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.05200	0.02400	53.84615	0.00000	0.0000	0
29/02/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22600	0.33000	46.01770	0.00000	0.0000	0
29/02/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.04100	0.01800	56.09756	0.00000	0.0000	0
29/02/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.26500	0.37400	41.13208	0.00000	0.0000	0
29/02/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.06500	0.03100	52.30769	0.00000	0.0000	0
29/02/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.18900	0.28700	51.85185	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.54880	8.41490	1.56630	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.13700	0.10700	21.89781	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.68800	0.79200	15.11628	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.12800	0.09900	22.65625	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.72900	0.83400	14.40329	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.14600	0.11400	21.91781	0.00000	0.0000	0
29/02/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.64700	0.74900	15.76507	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.67600	8.54070	1.55947	8.55500	8.5550	25
29/02/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.38900	0.33700	13.36761	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.46300	0.54600	17.92657	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.37100	0.32100	13.47709	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.49500	0.58000	17.17172	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.40800	0.35300	13.48039	0.00000	0.0000	0
29/02/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.43200	0.51200	18.51852	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.33140	6.28590	0.71864	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.09300	0.06500	30.10753	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.04500	0.06300	40.00000	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.08600	0.06000	30.23256	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04800	0.06800	41.66667	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.09900	0.07000	29.29293	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.04100	0.05800	41.46341	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.38330	6.33820	0.70653	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.20600	0.17600	14.56311	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.12300	0.13800	12.19512	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.17700	0.15000	15.25424	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.14400	0.16200	12.50000	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.23700	0.20500	13.50211	0.00000	0.0000	0
29/02/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.10400	0.11700	12.50000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
29/02/2012	PULA / R 2012/03/19	1.10	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
29/02/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.19940	1.17990	1.62581	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.01670	0.00850	49.10180	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01730	0.02860	65.31792	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00390	0.00160	58.97436	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05450	0.07170	31.55963	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.05180	0.03480	32.81853	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00240	0.00490	104.16667	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21350	1.19350	1.64813	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07990	0.06450	19.27409	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01640	0.02100	28.04878	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04950	0.03870	21.81818	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03600	0.04520	25.55556	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11970	0.10160	15.12114	0.00000	0.0000	0
29/02/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00620	0.00810	30.64516	0.00000	0.0000	0
Future Open Interest										524,344
Option Open Interest										385,424
Total										909,768