



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 13/03/2012

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
13/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.58420	7.55490	0.38633	7.58200	7.5305	173,863
13/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.54900	0.51900	5.46448	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.49900	0.46900	6.01202	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.59900	0.56900	5.00835	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.58500	0.55500	5.12821	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	1,000
13/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.43500	0.40600	6.66667	0.00000	0.0000	30,100
13/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.33700	0.30800	8.60534	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.78400	0.75500	3.69898	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.38600	0.35600	7.77202	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.83400	0.80500	3.47722	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.08300	0.05800	30.12048	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04900	0.05300	8.16327	0.00000	0.0000	9,200
13/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.37000	0.39700	7.29730	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.19700	0.16800	14.72081	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.71600	0.74500	4.05028	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.88400	0.85500	3.28054	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,000
13/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.76600	0.79500	3.78590	0.00000	0.0000	250
13/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.73400	0.70500	3.95095	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.00300	0.00100	66.66667	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
13/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.41900	0.44600	6.44391	0.00000	0.0000	7,051
13/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.48500	0.45500	6.18557	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.93400	0.90500	3.10493	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.15500	0.12600	18.70968	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.61700	0.64500	4.53809	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.27500	0.30000	9.09091	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.53500	0.50500	5.60748	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.98400	0.95500	2.94715	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.01300	0.00700	46.15385	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.22900	0.25200	10.04367	0.00000	0.0000	250
13/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.46800	0.49600	5.98291	0.00000	0.0000	4,620
13/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.32200	0.34800	8.07453	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.56700	0.59500	4.93827	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.24200	0.21300	11.98347	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.28900	0.25900	10.38062	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	100
13/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.68400	0.65500	4.23977	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.02600	0.01600	38.46154	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.14200	0.16100	13.38028	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.51700	0.54600	5.60928	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.11600	0.08900	23.27586	0.00000	0.0000	5,000
13/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	2,520
13/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.18400	1.15500	2.44932	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.43400	1.40500	2.02232	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.05500	0.03900	29.09091	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.07100	0.08400	18.30986	0.00000	0.0000	13,860
13/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,620
13/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.66600	0.69500	4.35435	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.38400	1.35500	2.09538	0.00000	0.0000	0
13/03/2012	\$ / 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
13/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.63400	0.60500	4.57413	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.18400	0.20600	11.95652	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
13/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.81600	0.84500	3.55392	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.13400	1.10500	2.55732	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.03800	0.02500	34.21053	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.10400	0.12000	15.38462	0.00000	0.0000	166
13/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.03400	1.00500	2.80464	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.08400	1.05500	2.67528	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,420
13/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.23400	1.20500	2.35008	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.48400	1.45500	1.95418	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.86600	0.89500	3.34873	0.00000	0.0000	250
13/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,750
13/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.91600	0.94500	3.16594	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3
13/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.21600	1.24500	2.38487	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.41600	1.44500	2.04802	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
13/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	1.01600	1.04500	2.85433	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.06600	1.09500	2.72045	0.00000	0.0000	176
13/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.16600	1.19500	2.48714	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,860
13/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.11600	1.14500	2.59857	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.66600	1.69500	1.74070	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.91600	1.94500	1.51357	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.61600	1.64500	1.79455	0.00000	0.0000	0
13/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
13/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.68550	7.65620	0.38124	7.67500	7.6300	104,219
13/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.50700	0.48000	5.32544	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07200	0.07400	2.77778	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.46900	0.44500	5.11727	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08400	0.08900	5.95238	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
13/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.54700	0.52000	4.93601	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12600	0.12100	3.96825	0.00000	0.0000	20,100
13/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.54100	0.56500	4.43623	0.00000	0.0000	132
13/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.95100	0.92100	3.15457	0.00000	0.0000	4,850
13/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07100	0.06900	2.81690	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.88600	0.91300	3.04740	0.00000	0.0000	100
13/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.02400	1.05100	2.63672	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05200	0.05100	1.92308	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.11700	1.14500	2.50671	0.00000	0.0000	132
13/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.71700	0.68800	4.04463	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.34100	0.32100	5.86510	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.15600	0.16500	5.76923	0.00000	0.0000	14,000
13/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.14800	0.14100	4.72973	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.46300	0.48500	4.75162	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10900	0.10400	4.58716	0.00000	0.0000	10,000
13/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.62400	0.64800	3.84615	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.22200	0.21000	5.40541	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.28700	0.30400	5.92334	0.00000	0.0000	5,000
13/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.21100	1.23900	2.31214	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	5,000
13/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.24100	0.22800	5.39419	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.25600	0.27200	6.25000	0.00000	0.0000	10,000
13/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.59500	1.62400	1.81818	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08200	0.07900	3.65854	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.79700	0.82300	3.26223	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.67300	0.64500	4.16048	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	20,100
13/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.22900	0.24100	5.24017	0.00000	0.0000	0
13/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.26400	0.24700	6.43939	0.00000	0.0000	6,700
13/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.78790	7.75810	0.38264	0.00000	0.0000	7,977
13/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.70200	0.67400	3.98860	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11400	0.11600	1.75439	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.66500	0.63800	4.06015	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12700	0.13000	2.36220	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.73900	0.71100	3.78890	0.00000	0.0000	16,000
13/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10100	0.10300	1.98020	0.00000	0.0000	9,200
13/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.14100	0.14500	2.83688	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.62900	0.60300	4.13355	0.00000	0.0000	37,000
13/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.42300	1.45100	1.96767	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	360

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
13/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.32700	0.31600	3.36391	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.43900	0.45800	4.32802	0.00000	0.0000	360
13/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16700	0.16300	2.39521	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.97900	1.00500	2.65577	0.00000	0.0000	4,000
13/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.51500	1.54300	1.84818	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10300	0.10100	1.94175	0.00000	0.0000	5,500
13/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.15200	1.17900	2.34375	0.00000	0.0000	1,500
13/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.14000	0.13700	2.14286	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.40500	0.39000	3.70370	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.31700	0.33200	4.73186	0.00000	0.0000	2,500
13/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.81200	0.83600	2.95567	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.20000	0.19400	3.00000	0.00000	0.0000	2,500
13/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.26700	0.25800	3.37079	0.00000	0.0000	0
13/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.57900	0.60000	3.62694	0.00000	0.0000	2,000
13/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.88890	7.85810	0.39042	0.00000	0.0000	10,035
13/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.56100	0.54500	2.85205	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.37200	0.38700	4.03226	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.53900	0.52400	2.78293	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.40000	0.41600	4.00000	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.58400	0.56700	2.91096	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.34500	0.35900	4.05797	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.55500	0.57300	3.24324	0.00000	0.0000	540
13/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.44400	0.43100	2.92793	0.00000	0.0000	300
13/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.41700	1.44400	1.90543	0.00000	0.0000	0
13/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.20600	0.20200	1.94175	0.00000	0.0000	540
13/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.99850	7.96770	0.38507	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.57500	0.55900	2.78261	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.52700	0.54100	2.65655	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.55700	0.54200	2.69300	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.55900	0.57400	2.68336	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.59400	0.57700	2.86195	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.49600	0.50900	2.62097	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.39100	1.41400	1.65349	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28900	0.28200	2.42215	0.00000	0.0000	180
13/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.52200	0.50700	2.87356	0.00000	0.0000	0
13/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.62400	0.63900	2.40385	0.00000	0.0000	180
13/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.17650	8.14600	0.37302	0.00000	0.0000	659
13/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.57100	0.56200	1.57618	0.00000	0.0000	0
13/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.37200	1.39400	1.60350	0.00000	0.0000	0
13/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.55900	0.55100	1.43113	0.00000	0.0000	0
13/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.41000	1.43300	1.63121	0.00000	0.0000	0
13/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.58200	0.57400	1.37457	0.00000	0.0000	0
13/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.33300	1.35600	1.72543	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.83030	8.80250	0.31483	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.27500	1.26200	1.01961	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
13/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.94500	0.96000	1.58730	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.25500	1.24200	1.03586	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.97500	0.99000	1.53846	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.29600	1.28200	1.08025	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.91600	0.93000	1.52838	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.64000	0.65200	1.87500	0.00000	0.0000	0
13/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.47000	1.45400	1.08844	0.00000	0.0000	200
13/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.90440	9.87660	0.28068	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.84800	1.83700	0.59524	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.14400	1.16000	1.39860	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.82700	1.81700	0.54735	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.17300	1.19000	1.44928	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.86900	1.85700	0.64205	0.00000	0.0000	0
13/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.11500	1.13000	1.34529	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.58420	7.55490	0.38633	0.00000	0.0000	162
13/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.08268	0.05761	30.32172	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04848	0.05271	8.72525	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.05489	0.03852	29.82328	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.07069	0.08362	18.29113	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.11627	0.08900	23.45403	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03207	0.03410	6.32990	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.61643	0.64544	4.70613	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00063	0.00034	46.03175	0.00000	0.0000	80
13/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.68550	7.65620	0.38124	0.00000	0.0000	867
13/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08763	0.08438	3.70878	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.75213	0.77818	3.46350	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08174	0.07888	3.49890	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.79624	0.82268	3.32061	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.09408	0.09039	3.92219	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.70858	0.73419	3.61427	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.78790	7.75810	0.38264	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.42771	0.41151	3.78761	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.29021	0.30381	4.68626	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.40503	0.38981	3.75775	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.31753	0.33211	4.59169	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.45160	0.43442	3.80425	0.00000	0.0000	0
13/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.26410	0.27672	4.77849	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19			Foreign Exchange Future	11.85470	11.85090	0.03205	0.00000	0.0000	48,350
13/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.41400	0.40800	1.44928	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.36700	0.36100	1.63488	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.46200	0.45700	1.08225	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.32100	0.31400	2.18069	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
13/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.06800	0.05600	17.64706	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.11300	0.10500	7.07965	0.00000	0.0000	6,000
13/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.85500	0.85100	0.46784	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	768
13/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.11900	0.10600	10.92437	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.45500	0.45600	0.21978	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.51000	0.50500	0.98039	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.95500	0.95100	0.41885	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.19200	0.18200	5.20833	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.75600	0.75200	0.52910	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.18600	0.18100	2.68817	0.00000	0.0000	768
13/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.05300	0.04300	18.86792	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.14800	0.14200	4.05405	0.00000	0.0000	9,000
13/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.69800	0.70200	0.57307	0.00000	0.0000	3,000
13/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.99600	1.00000	0.40161	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
13/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.69500	1.69900	0.23599	0.00000	0.0000	0
13/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	9,000
13/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.00570	12.00290	0.02332	11.95500	11.9500	6,000
13/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.40500	0.40300	0.49383	0.00000	0.0000	0
13/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.24900	0.25000	0.40161	0.00000	0.0000	0
13/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.37900	0.37700	0.52770	0.00000	0.0000	0
13/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.27300	0.27400	0.36630	0.00000	0.0000	0
13/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.43300	0.43000	0.69284	0.00000	0.0000	0
13/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.22700	0.22700	0.00000	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.15750	12.15390	0.02961	0.00000	0.0000	1,000
13/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.19000	0.18500	2.63158	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.48300	1.48100	0.13486	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.18300	0.17800	2.73224	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.52600	1.52400	0.13106	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.19800	0.19300	2.52525	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.44100	1.43900	0.13879	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	0.96200	0.95500	0.72765	0.00000	0.0000	0
13/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.15500	0.15100	2.58065	0.00000	0.0000	6,000
13/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09220	0.09130	0.97614	0.00000	0.0000	3,840
13/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00242	0.00163	32.64463	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
13/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00022	0.00033	50.00000	0.00000	0.0000	0
13/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
13/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00781	0.00871	11.52369	0.00000	0.0000	0
13/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01220	0.01130	7.37705	0.00000	0.0000	0
13/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09350	0.09260	0.96257	0.00000	0.0000	25
13/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00057	0.00049	14.03509	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01507	0.01589	5.44127	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00018	0.00015	16.66667	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02468	0.02555	3.52512	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00198	0.00171	13.63636	0.00000	0.0000	0
13/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00648	0.00711	9.72222	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09490	0.09400	0.94837	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00598	0.00547	8.52843	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00408	0.00447	9.55882	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00269	0.00246	8.55019	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01079	0.01146	6.20945	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01280	0.01197	6.48438	0.00000	0.0000	0
13/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00090	0.00097	7.77778	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19			Foreign Exchange Future	9.95600	9.88290	0.73423	9.90000	9.8920	21,393
13/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.02100	0.01000	52.38095	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.16500	0.22700	37.57576	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.01400	0.00600	57.14286	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.20800	0.27300	31.25000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.03100	0.01400	54.83871	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.12500	0.18100	44.80000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.90600	0.83300	8.05740	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.30000	0.37000	23.33333	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.17500	0.11400	34.85714	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.01900	0.03100	63.15789	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.95600	0.88300	7.63598	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.09700	0.04900	49.48454	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.04100	0.06600	60.97561	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.64400	0.71700	11.33540	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.79400	0.86700	9.19395	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	3,400
13/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.34800	0.41900	20.40230	0.00000	0.0000	10,200
13/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.14400	1.21700	6.38112	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.50	C	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
13/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.54400	1.61700	4.72798	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.94400	1.01700	7.73305	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.79400	1.86700	4.06912	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.99400	1.06700	7.34406	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.40800	0.33700	17.40196	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.34400	1.41700	5.43155	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,400
13/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.84400	0.91700	8.64929	0.00000	0.0000	3,400
13/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	1.04400	1.11700	6.99234	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,800
13/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.64400	1.71700	4.44039	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
13/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.04600	0.02200	52.17391	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.09000	0.13900	54.44444	0.00000	0.0000	3,400
13/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.06500	0.03300	49.23077	0.00000	0.0000	0
13/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.05900	0.10000	69.49153	0.00000	0.0000	10,200
13/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.09480	10.02100	0.73107	10.04000	10.0247	32,781
13/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.15900	0.13600	14.46541	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.46400	0.51500	10.99138	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.14600	0.12500	14.38356	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.50100	0.55400	10.57884	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.17200	0.14800	13.95349	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.42700	0.47700	11.70960	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.39200	0.44000	12.24490	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.18700	0.16100	13.90374	0.00000	0.0000	1,000
13/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.42900	0.37700	12.12121	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.13400	0.15600	16.41791	0.00000	0.0000	1,000
13/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.57100	0.51200	10.33275	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.07600	0.09100	19.73684	0.00000	0.0000	1,000
13/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.69600	0.63000	9.48276	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.05100	0.05900	15.68627	0.00000	0.0000	15,360
13/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.39700	0.34700	12.59446	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.15200	0.17600	15.78947	0.00000	0.0000	5,120
13/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.23900	0.27400	14.64435	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.28400	0.24500	13.73239	0.00000	0.0000	5,120
13/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.57900	0.63500	9.67185	0.00000	0.0000	0
13/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.12400	0.10600	14.51613	0.00000	0.0000	15,360
13/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.23610	10.16130	0.73075	0.00000	0.0000	1,250
13/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.24800	0.22100	10.88710	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.73700	0.78500	6.51289	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
13/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.23300	0.20700	11.15880	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.77200	0.82100	6.34715	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.26400	0.21000	20.45455	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.70300	0.72400	2.98720	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.88600	0.80500	9.14221	0.00000	0.0000	0
13/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.10000	0.09400	6.00000	0.00000	0.0000	10,200
13/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.64050	10.56580	0.70203	0.00000	0.0000	500
13/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.52600	0.50100	4.75285	0.00000	0.0000	0
13/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.37900	1.42800	3.55330	0.00000	0.0000	0
13/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.51400	0.49000	4.66926	0.00000	0.0000	0
13/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.41700	1.46700	3.52858	0.00000	0.0000	0
13/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.53700	0.51200	4.65549	0.00000	0.0000	0
13/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.34000	1.38900	3.65672	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	7.95100	7.94440	0.08301	7.96300	7.9622	14,367
13/03/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.70100	0.69400	0.99857	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.65100	0.64400	1.07527	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.75100	0.74400	0.93209	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.55100	0.54500	1.08893	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.00100	0.99400	0.69930	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.20900	0.20200	3.34928	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.50100	0.49500	1.19760	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.95100	0.94400	0.73607	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.75100	1.74400	0.39977	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.08300	0.07800	6.02410	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	7.97480	7.96860	0.07774	0.00000	0.0000	8,326
13/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.39700	0.39200	1.25945	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.07200	0.07300	1.38889	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.36100	0.35600	1.38504	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.43500	0.43000	1.14943	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.06000	0.06100	1.66667	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.00260	7.99680	0.07248	0.00000	0.0000	2,636
13/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.20400	0.20200	0.98039	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.43800	0.44200	0.91324	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.19000	0.18800	1.05263	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
13/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.47400	0.47800	0.84388	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.22000	0.21800	0.90909	0.00000	0.0000	0
13/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.40400	0.40800	0.99010	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.07110	9.07850	0.08158	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.05200	2.05600	0.19493	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.28100	0.27800	1.06762	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.01300	2.01800	0.24839	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.29200	0.29000	0.68493	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.09000	2.09500	0.23923	0.00000	0.0000	0
13/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26900	0.26700	0.74349	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.63260	7.62370	0.11661	0.00000	0.0000	10
13/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.06500	0.05300	18.46154	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03200	0.02900	9.37500	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.14300	0.13300	6.99301	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.71910	7.71110	0.10364	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.50000	0.50700	1.40000	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06100	0.06100	0.00000	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.54200	0.55000	1.47601	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07700	0.07600	1.29870	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.45800	0.46500	1.52838	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.80500	7.79680	0.10506	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.34700	0.33200	4.32277	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.25100	0.24400	2.78884	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.29900	0.29100	2.67559	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.25300	0.25300	0.00000	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.39600	0.37500	5.30303	0.00000	0.0000	0
13/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.25000	0.23700	5.20000	0.00000	0.0000	0
13/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.01240	0.01370	10.48387	0.00000	0.0000	0
13/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20860	0.21990	5.41707	0.00000	0.0000	100,000
13/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.01750	0.01540	12.00000	0.00000	0.0000	12,500
13/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03960	0.03010	23.98990	0.00000	0.0000	12,500
13/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.06080	0.05480	9.86842	0.00000	0.0000	5,670
13/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.25800	8.19750	0.73262	0.00000	0.0000	20,751
13/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
13/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.34600	0.40500	17.05202	0.00000	0.0000	0
13/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
13/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.39500	0.45400	14.93671	0.00000	0.0000	0
13/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
13/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.29800	0.35600	19.46309	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.37740	8.31660	0.72576	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08400	0.07300	13.09524	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
13/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.80700	0.85600	6.07187	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07800	0.06800	12.82051	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.85100	0.90100	5.87544	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
13/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.76400	0.81200	6.28272	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.50180	8.43980	0.72926	0.00000	0.0000	25
13/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.30700	0.28000	8.79479	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55500	0.59000	6.30631	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.29200	0.26600	8.90411	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59000	0.62600	6.10169	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.32200	0.29400	8.69565	0.00000	0.0000	0
13/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.52000	0.55400	6.53846	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.18450	6.20630	0.35249	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.11700	0.09600	17.94872	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.12500	0.10400	16.80000	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.10900	0.08900	18.34862	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.23950	6.26240	0.36702	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.11200	0.12000	7.14286	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.17300	0.15800	8.67052	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.09500	0.10200	7.36842	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.20600	0.19000	7.76699	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13200	0.14100	6.81818	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.14300	0.12900	9.79021	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.28290	6.30680	0.38040	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.25400	0.26500	4.33071	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.21400	0.20100	6.07477	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.22900	0.23900	4.36681	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.23900	0.22500	5.85774	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.28100	0.29300	4.27046	0.00000	0.0000	0
13/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.19100	0.17900	6.28272	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
13/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.19880	1.19390	0.40874	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.01010	0.00720	28.71287	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01130	0.01330	17.69912	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00070	0.00060	14.28571	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05190	0.05670	9.24855	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
13/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.04940	0.04450	9.91903	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00060	0.00060	0.00000	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21410	1.20940	0.38712	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07720	0.07310	5.31088	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01310	0.01370	4.58015	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04580	0.04310	5.89520	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03170	0.03370	6.30915	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11840	0.11380	3.88514	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00430	0.00440	2.32558	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.23030	1.22590	0.35764	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06700	0.06480	3.28358	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04750	0.04970	4.63158	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04720	0.04580	2.96610	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07770	0.08070	3.86100	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09540	0.09200	3.56394	0.00000	0.0000	0
13/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02590	0.02690	3.86100	0.00000	0.0000	0

**Future Open Interest**

**589,706**

**Option Open Interest**

**466,096**

**Total**

**1,055,802**