



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 15/03/2012

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
15/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.67040	7.62890	0.54104	7.69550	7.6173	107,841
15/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.63400	0.59300	6.46688	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.58500	0.54300	7.17949	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.68400	0.64300	5.99415	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.67000	0.62900	6.11940	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
15/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.52100	0.47900	8.06142	0.00000	0.0000	30,100
15/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.42100	0.38000	9.73872	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.87000	0.82900	4.71264	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.47100	0.42900	8.91720	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.92000	0.87900	4.45652	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.13600	0.09700	28.67647	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	9,200
15/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.28300	0.32300	14.13428	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27400	0.23200	15.32847	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.63000	0.67100	6.50794	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.97000	0.92900	4.22680	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,000
15/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.68000	0.72100	6.02941	0.00000	0.0000	250
15/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.82000	0.77900	5.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	4,350

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
15/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.33200	0.37200	12.04819	0.00000	0.0000	7,051
15/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.57100	0.52900	7.35552	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.02000	0.97900	4.01961	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22600	0.18500	18.14159	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.53000	0.57100	7.73585	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.18900	0.22600	19.57672	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.62000	0.57900	6.61290	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.07000	1.02900	3.83178	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.14500	0.17900	23.44828	0.00000	0.0000	250
15/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.38100	0.42200	10.76115	0.00000	0.0000	4,620
15/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.23600	0.27400	16.10169	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.48100	0.52100	8.31601	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.32200	0.28100	12.73292	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.37200	0.33000	11.29032	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	100
15/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.77000	0.72900	5.32468	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.03900	0.02300	41.02564	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.06900	0.09400	36.23188	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.43100	0.47100	9.28074	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.18000	0.13900	22.77778	0.00000	0.0000	5,000
15/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	2,520
15/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.27000	1.22900	3.22835	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.52000	1.47900	2.69737	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.09500	0.06000	36.84211	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	13,860
15/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,620
15/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.58000	0.62100	7.06897	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.47000	1.42900	2.78912	0.00000	0.0000	0
15/03/2012	\$ / 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
15/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.72000	0.67900	5.69444	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.02500	0.01300	48.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10500	0.13400	27.61905	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
15/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.73000	0.77100	5.61644	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.22000	1.17900	3.36066	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.06100	0.03700	39.34426	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.04100	0.05800	41.46341	0.00000	0.0000	1,066
15/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.12000	1.07900	3.66071	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.17000	1.12900	3.50427	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,420
15/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.32000	1.27900	3.10606	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.57000	1.52900	2.61146	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.78000	0.82100	5.25641	0.00000	0.0000	250
15/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,750
15/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.83000	0.87100	4.93976	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3
15/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.13000	1.17100	3.62832	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.33000	1.37100	3.08271	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
15/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.93000	0.97100	4.40860	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.98000	1.02100	4.18367	0.00000	0.0000	176
15/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.08000	1.12100	3.79630	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,860
15/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.03000	1.07100	3.98058	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.58000	1.62100	2.59494	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.83000	1.87100	2.24044	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.53000	1.57100	2.67974	0.00000	0.0000	0
15/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
15/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.77230	7.72580	0.59828	7.80050	7.7196	186,635
15/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.57600	0.53800	6.59722	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.53600	0.49800	7.08955	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.06400	0.07200	12.50000	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
15/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.61800	0.57900	6.31068	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.14700	0.13600	7.48299	0.00000	0.0000	20,100
15/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.47500	0.51000	7.36842	0.00000	0.0000	132
15/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.03400	0.98800	4.44874	0.00000	0.0000	4,850
15/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.81000	0.85100	5.06173	0.00000	0.0000	100
15/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06800	0.06300	7.35294	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.94600	0.98700	4.33404	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.06000	0.05600	6.66667	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.03800	1.08000	4.04624	0.00000	0.0000	132
15/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.79500	0.75200	5.40881	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.39400	0.36400	7.61421	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.12200	0.13800	13.11475	0.00000	0.0000	14,000
15/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.17200	0.15900	7.55814	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.40000	0.43300	8.25000	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12600	0.11700	7.14286	0.00000	0.0000	10,000
15/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.55400	0.59100	6.67870	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.25800	0.23800	7.75194	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.23600	0.26200	11.01695	0.00000	0.0000	5,000
15/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.13100	1.17400	3.80195	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	5,000
15/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.28100	0.25800	8.18505	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.20900	0.23200	11.00478	0.00000	0.0000	10,000
15/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.51200	1.55700	2.97619	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.72200	0.76200	5.54017	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.75000	0.70800	5.60000	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.02800	0.03200	14.28571	0.00000	0.0000	20,100
15/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.18500	0.20600	11.35135	0.00000	0.0000	0
15/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.30700	0.28200	8.14332	0.00000	0.0000	6,700
15/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.87510	7.82900	0.58539	7.89250	7.8500	8,012
15/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.76600	0.73100	4.56919	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.09100	0.10200	12.08791	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.72700	0.69300	4.67675	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.10200	0.11400	11.76471	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.80600	0.77000	4.46650	0.00000	0.0000	16,000
15/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	9,200
15/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.11400	0.12700	11.40351	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.68900	0.65600	4.78955	0.00000	0.0000	37,000
15/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.34500	1.38700	3.12268	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12000	0.11600	3.33333	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
15/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.35900	0.34400	4.17827	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.38400	0.41500	8.07292	0.00000	0.0000	360
15/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.18200	0.17600	3.29670	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.90700	0.94700	4.41014	0.00000	0.0000	4,000
15/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.43600	1.47900	2.99443	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11100	0.10800	2.70270	0.00000	0.0000	5,500
15/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.07800	1.11900	3.80334	0.00000	0.0000	1,500
15/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15300	0.14800	3.26797	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.44500	0.42500	4.49438	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.27000	0.29600	9.62963	0.00000	0.0000	2,500
15/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.74300	0.78100	5.11440	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.21800	0.21000	3.66972	0.00000	0.0000	2,500
15/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.29200	0.28000	4.10959	0.00000	0.0000	0
15/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.51700	0.55100	6.57640	0.00000	0.0000	2,000
15/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.97690	7.92960	0.59296	7.99750	7.9975	10,035
15/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.58100	0.55600	4.30293	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.30400	0.32600	7.23684	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.55800	0.53300	4.48029	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33100	0.35300	6.64653	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.60600	0.57900	4.45545	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.27900	0.29900	7.16846	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.47900	0.50500	5.42797	0.00000	0.0000	540
15/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.45600	0.43500	4.60526	0.00000	0.0000	300
15/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.32800	1.36600	2.86145	0.00000	0.0000	0
15/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.20500	0.19600	4.39024	0.00000	0.0000	540
15/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.09060	8.04260	0.59328	8.10850	8.1085	31
15/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.61400	0.60000	2.28013	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.47300	0.50700	7.18816	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.59500	0.58100	2.35294	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.50400	0.53800	6.74603	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.63500	0.61900	2.51969	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.44400	0.47600	7.20721	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.31700	1.35900	3.18907	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.30800	0.30200	1.94805	0.00000	0.0000	180
15/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.55900	0.54500	2.50447	0.00000	0.0000	0
15/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.56800	0.60200	5.98592	0.00000	0.0000	180
15/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.26670	8.22020	0.56250	0.00000	0.0000	659
15/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.59900	0.58500	2.33723	0.00000	0.0000	0
15/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.31000	1.34300	2.51908	0.00000	0.0000	0
15/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.58700	0.57300	2.38501	0.00000	0.0000	0
15/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.34800	1.38100	2.44807	0.00000	0.0000	0
15/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.61100	0.59700	2.29133	0.00000	0.0000	0
15/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.27200	1.30500	2.59434	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.91870	8.87680	0.46980	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.31300	1.29200	1.59939	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
15/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.89400	0.91500	2.34899	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.29300	1.27200	1.62413	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.92400	0.94500	2.27273	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.33400	1.31200	1.64918	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.86500	0.88500	2.31214	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.59000	0.61000	3.38983	0.00000	0.0000	0
15/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.50900	1.48700	1.45792	0.00000	0.0000	200
15/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.99280	9.95090	0.41930	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.89500	1.87200	1.21372	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.10200	1.12100	1.72414	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.87400	1.85200	1.17396	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.13100	1.15100	1.76835	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.91600	1.89400	1.14823	0.00000	0.0000	0
15/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.07300	1.09300	1.86393	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.67040	7.62890	0.54104	0.00000	0.0000	162
15/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.13561	0.09707	28.41973	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.01521	0.01817	19.46088	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.09542	0.06007	37.04674	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.02502	0.03117	24.58034	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.17955	0.13938	22.37260	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.00915	0.01048	14.53552	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.53005	0.57135	7.79172	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00045	0.00025	44.44444	0.00000	0.0000	80
15/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.77230	7.72580	0.59828	7.75300	7.7530	947
15/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.10122	0.09425	6.88599	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.67892	0.71845	5.82248	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.09434	0.08792	6.80517	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.72204	0.76212	5.55094	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10874	0.10116	6.97076	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.63644	0.67536	6.11527	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.87510	7.82900	0.58539	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.46954	0.44825	4.53422	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.24484	0.26965	10.13315	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.44483	0.42470	4.52532	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.27013	0.29610	9.61389	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.49554	0.47304	4.54050	0.00000	0.0000	0
15/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.22084	0.24444	10.68647	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19			Foreign Exchange Future	12.02210	11.95370	0.56895	12.00100	11.9372	45,594
15/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.57500	0.50700	11.82609	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.52600	0.45800	12.92776	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.62500	0.55700	10.88000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.47700	0.40900	14.25577	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
15/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.15200	0.09600	36.84211	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.03000	0.04200	40.00000	0.00000	0.0000	6,000
15/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.02200	0.95400	6.65362	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	768
15/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.23900	0.17600	26.35983	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.29200	0.35400	21.23288	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.67400	0.60600	10.08902	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.12200	1.05400	6.06061	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.33200	0.26600	19.87952	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.92200	0.85400	7.37527	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.07800	0.04600	41.02564	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.05600	0.09200	64.28571	0.00000	0.0000	768
15/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.11300	0.06300	44.24779	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.04100	0.05900	43.90244	0.00000	0.0000	9,000
15/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.53200	0.59900	12.59398	0.00000	0.0000	3,000
15/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.82900	0.89700	8.20265	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,000
15/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.52800	1.59600	4.45026	0.00000	0.0000	0
15/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	9,000
15/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.17450	12.09840	0.62508	12.15500	12.0839	7,733
15/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.50200	0.46000	8.36653	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.17800	0.21200	19.10112	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.47200	0.43100	8.68644	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.19800	0.23300	17.67677	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.53400	0.48900	8.42697	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16000	0.19100	19.37500	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.11500	1.04500	6.27803	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	24,000
15/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.54100	0.60100	11.09057	0.00000	0.0000	0
15/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.21500	0.19900	7.44186	0.00000	0.0000	24,000
15/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.32730	12.25140	0.61571	0.00000	0.0000	1,000
15/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21500	0.20700	3.72093	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.33800	1.40600	5.08221	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20700	0.20000	3.38164	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.38000	1.44900	5.00000	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.22200	0.21400	3.60360	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.29500	1.36300	5.25097	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
15/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.09200	1.03500	5.21978	0.00000	0.0000	0
15/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.11500	0.13400	16.52174	0.00000	0.0000	6,000
15/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09170	0.09160	0.10905	0.00000	0.0000	3,840
15/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00190	0.00171	10.00000	0.00000	0.0000	0
15/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00020	0.00011	45.00000	0.00000	0.0000	0
15/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
15/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00831	0.00840	1.08303	0.00000	0.0000	0
15/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01170	0.01160	0.85470	0.00000	0.0000	0
15/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09300	0.09280	0.21505	0.00000	0.0000	43
15/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00052	0.00047	9.61538	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01552	0.01567	0.96649	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00016	0.00015	6.25000	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02516	0.02535	0.75517	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00183	0.00168	8.19672	0.00000	0.0000	0
15/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00683	0.00688	0.73206	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09430	0.09410	0.21209	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00564	0.00550	2.48227	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00434	0.00440	1.38249	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00254	0.00246	3.14961	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01124	0.01136	1.06762	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01224	0.01207	1.38889	0.00000	0.0000	0
15/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00094	0.00097	3.19149	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19			Foreign Exchange Future	10.00970	9.97280	0.36864	10.01450	10.0032	21,026
15/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11400	0.14100	23.68421	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.01600	0.00900	43.75000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.15600	0.18600	19.23077	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.03700	0.02300	37.83784	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.07700	0.10000	29.87013	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.96000	0.92300	3.85417	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.24700	0.28100	13.76518	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.21800	0.18100	16.97248	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.01000	0.97300	3.66337	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.12900	0.09400	27.13178	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.59000	0.62700	6.27119	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.74000	0.77700	5.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	3,400



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
15/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.29400	0.32900	11.90476	0.00000	0.0000	10,200
15/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.09000	1.12700	3.39450	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.49000	1.52700	2.48322	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.89000	0.92700	4.15730	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.74000	1.77700	2.12644	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.94000	0.97700	3.93617	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.46100	0.42400	8.02603	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.29000	1.32700	2.86822	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,400
15/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.79000	0.82700	4.68354	0.00000	0.0000	3,400
15/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.99000	1.02700	3.73737	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,800
15/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.59000	1.62700	2.32704	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
15/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.05600	0.03700	33.92857	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.04600	0.06400	39.13043	0.00000	0.0000	3,400
15/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.09000	0.05800	35.55556	0.00000	0.0000	0
15/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	10,200
15/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.14740	10.10410	0.42671	10.16090	10.0970	33,016
15/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.17300	0.15700	9.24855	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.42600	0.45300	6.33803	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.15900	0.14400	9.43396	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.46200	0.49000	6.06061	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.18800	0.17000	9.57447	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.39100	0.41600	6.39386	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.35800	0.38200	6.70391	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.20500	0.18600	9.26829	0.00000	0.0000	1,000
15/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.46700	0.43100	7.70878	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.12000	0.12700	5.83333	0.00000	0.0000	1,000
15/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.61800	0.57600	6.79612	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.07100	0.07200	1.40845	0.00000	0.0000	1,000
15/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.74500	0.70200	5.77181	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	15,360
15/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.43400	0.39900	8.06452	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.13700	0.14500	5.83942	0.00000	0.0000	5,120
15/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.21600	0.23000	6.48148	0.00000	0.0000	0
15/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.31300	0.28400	9.26518	0.00000	0.0000	5,120
15/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.53800	0.56700	5.39033	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
15/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.13500	0.12100	10.37037	0.00000	0.0000	15,360
15/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.28810	10.24520	0.41699	0.00000	0.0000	1,250
15/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.26400	0.24800	6.06061	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.70100	0.72800	3.85164	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.24800	0.23200	6.45161	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.73500	0.76200	3.67347	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.28100	0.26400	6.04982	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.66800	0.69400	3.89222	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.94700	0.89200	5.80781	0.00000	0.0000	0
15/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.10900	0.09700	11.00917	0.00000	0.0000	10,200
15/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.69450	10.64500	0.46285	0.00000	0.0000	500
15/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.54400	0.52900	2.75735	0.00000	0.0000	0
15/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.34300	1.37700	2.53165	0.00000	0.0000	0
15/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.53200	0.51800	2.63158	0.00000	0.0000	0
15/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.38100	1.41600	2.53440	0.00000	0.0000	0
15/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.55600	0.54100	2.69784	0.00000	0.0000	0
15/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.30500	1.33900	2.60536	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.02180	8.01880	0.03740	8.06100	8.0490	9,770
15/03/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.77200	0.76900	0.38860	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.72200	0.71900	0.41551	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.82200	0.81900	0.36496	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.62200	0.61900	0.48232	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.07200	1.06900	0.27985	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.27400	0.27100	1.09489	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.57200	0.56900	0.52448	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.02200	1.01900	0.29354	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.82200	1.81900	0.16465	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.13300	0.12700	4.51128	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.04520	8.04000	0.06463	8.06400	8.0480	17,376
15/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.44900	0.44400	1.11359	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.41000	0.40500	1.21951	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06500	0.06500	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.49000	0.48500	1.02041	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04500	0.04500	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
15/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.07200	8.06700	0.06194	0.00000	0.0000	2,636
15/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.22700	0.22400	1.32159	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39100	0.39300	0.51151	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.21100	0.20700	1.89573	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42500	0.42600	0.23529	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.24400	0.24100	1.22951	0.00000	0.0000	0
15/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.35800	0.36000	0.55866	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.14370	9.12810	0.17061	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.11500	2.09900	0.75650	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27100	0.27100	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.07600	2.06000	0.77071	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28200	0.28200	0.00000	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.15800	2.14200	0.74143	0.00000	0.0000	0
15/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26400	0.26400	0.00000	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.74110	7.68030	0.78542	0.00000	0.0000	10
15/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.19400	0.13600	29.89691	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.14700	0.09200	37.41497	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.00600	0.01200	100.00000	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.24300	0.18300	24.69136	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.82870	7.76280	0.84177	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.09300	0.08000	13.97849	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.41400	0.46700	12.80193	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.08300	0.07200	13.25301	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.45400	0.50900	12.11454	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.10500	0.09000	14.28571	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.37600	0.42700	13.56383	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.91520	7.85000	0.82373	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.41700	0.38000	8.87290	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.21100	0.23900	13.27014	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.37600	0.33800	10.10638	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.22000	0.24700	12.27273	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.45800	0.42300	7.64192	0.00000	0.0000	0
15/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.20200	0.23200	14.85149	0.00000	0.0000	0
15/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.02040	0.01520	25.49020	0.00000	0.0000	0
15/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.17920	0.19350	7.97991	0.00000	0.0000	100,000
15/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.02100	0.01600	23.80952	0.00000	0.0000	12,500
15/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.05110	0.04490	12.13307	0.00000	0.0000	12,500
15/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.09770	0.08570	12.28250	0.00000	0.0000	5,670
15/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10270	0.10040	2.23953	0.00000	0.0000	8,000
15/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10160	0.10270	1.08268	0.00000	0.0000	8,000
15/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.07910	0.08250	4.29836	0.00000	0.0000	16,000
15/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.03870	0.04130	6.71835	0.00000	0.0000	16,000
15/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.26220	8.25970	0.03026	8.26700	8.2670	28,471

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
15/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
15/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.34100	0.34200	0.29326	0.00000	0.0000	0
15/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
15/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.39000	0.39100	0.25641	0.00000	0.0000	0
15/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
15/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.29200	0.29300	0.34247	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.38090	8.37240	0.10142	8.40250	8.3970	10
15/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.80300	0.80700	0.49813	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07800	0.07300	6.41026	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.84700	0.85100	0.47226	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09000	0.08600	4.44444	0.00000	0.0000	0
15/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.75900	0.76400	0.65876	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.50350	8.49510	0.09878	0.00000	0.0000	25
15/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.30500	0.30100	1.31148	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55200	0.55600	0.72464	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.29000	0.28600	1.37931	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58700	0.59100	0.68143	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.32100	0.31600	1.55763	0.00000	0.0000	0
15/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.51800	0.52100	0.57915	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.22030	6.23390	0.21864	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.08300	0.06800	18.07229	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.09100	0.07600	16.48352	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.07600	0.06100	19.73684	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.27700	6.28660	0.15294	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12700	0.12900	1.57480	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.15000	0.14200	5.33333	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10800	0.10900	0.92593	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.18100	0.17200	4.97238	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.14900	0.15500	4.02685	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.12200	0.11800	3.27869	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.31930	6.33100	0.18515	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27500	0.28000	1.81818	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.19900	0.19200	3.51759	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24900	0.25300	1.60643	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.22300	0.21500	3.58744	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30300	0.30900	1.98020	0.00000	0.0000	0
15/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.17700	0.17100	3.38983	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19	1.12	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
15/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
15/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.21130	1.20530	0.49534	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.01620	0.01100	32.09877	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00490	0.00570	16.32653	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00110	0.00060	45.45455	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03980	0.04530	13.81910	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.06160	0.05560	9.74026	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.22690	1.21970	0.58684	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08710	0.08150	6.42939	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01020	0.01180	15.68627	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05290	0.04880	7.75047	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02600	0.02910	11.92308	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.12990	0.12340	5.00385	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00300	0.00370	23.33333	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24340	1.23570	0.61927	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07390	0.07020	5.00677	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04130	0.04530	9.68523	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05230	0.04970	4.97132	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06970	0.07480	7.31707	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10440	0.09940	4.78927	0.00000	0.0000	0
15/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02180	0.02450	12.38532	0.00000	0.0000	0

**Future Open Interest**

**665,292**

**Option Open Interest**

**514,996**

**Total**

**1,180,288**