



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 16/03/2012

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
16/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.62890	7.57210	0.74454	7.65360	7.5595	92,650
16/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.59300	0.53600	9.61214	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.54300	0.48600	10.49724	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.64300	0.58600	8.86470	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.62900	0.57200	9.06200	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
16/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.47900	0.42200	11.89979	0.00000	0.0000	30,100
16/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.38000	0.32300	15.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.82900	0.77200	6.87575	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.42900	0.37200	13.28671	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.87900	0.82200	6.48464	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.09700	0.05100	47.42268	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	9,200
16/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.32300	0.37800	17.02786	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.23200	0.17600	24.13793	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.67100	0.72800	8.49478	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.92900	0.87200	6.13563	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,000
16/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.72100	0.77800	7.90569	0.00000	0.0000	250
16/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.77900	0.72200	7.31707	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.00100	0.00000	100.00000	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
16/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.37200	0.42800	15.05376	0.00000	0.0000	7,051
16/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.52900	0.47200	10.77505	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.97900	0.92200	5.82227	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.18500	0.13000	29.72973	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.57100	0.62800	9.98249	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.22600	0.27900	23.45133	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.57900	0.52200	9.84456	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.02900	0.97200	5.53936	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.00800	0.00200	75.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.17900	0.23000	28.49162	0.00000	0.0000	250
16/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.42200	0.47800	13.27014	0.00000	0.0000	4,620
16/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.27400	0.32900	20.07299	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.52100	0.57800	10.94050	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.28100	0.22400	20.28470	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33000	0.27300	17.27273	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	100
16/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.72900	0.67200	7.81893	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.02300	0.00900	60.86957	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.09400	0.13700	45.74468	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.47100	0.52800	12.10191	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.13900	0.08700	37.41007	0.00000	0.0000	5,000
16/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.01000	0.01500	50.00000	0.00000	0.0000	2,520
16/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.22900	1.17200	4.63792	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.47900	1.42200	3.85396	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.06000	0.02900	51.66667	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.03100	0.05700	83.87097	0.00000	0.0000	13,860
16/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,620
16/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.62100	0.67800	9.17874	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.42900	1.37200	3.98880	0.00000	0.0000	0
16/03/2012	\$ / 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
16/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.67900	0.62200	8.39470	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.01300	0.00500	61.53846	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.13400	0.18300	36.56716	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
16/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.77100	0.82800	7.39300	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.17900	1.12200	4.83461	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.03700	0.01600	56.75676	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.05800	0.09400	62.06897	0.00000	0.0000	1,066
16/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.07900	1.02200	5.28267	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.12900	1.07200	5.04872	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,420
16/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.27900	1.22200	4.45661	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.52900	1.47200	3.72793	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.82100	0.87800	6.94275	0.00000	0.0000	250
16/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,750
16/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.87100	0.92800	6.54420	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3
16/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.17100	1.22800	4.86763	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.37100	1.42800	4.15755	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
16/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.97100	1.02800	5.87024	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.02100	1.07800	5.58276	0.00000	0.0000	176
16/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.12100	1.17800	5.08475	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,860
16/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.07100	1.12800	5.32213	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.62100	1.67800	3.51635	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.87100	1.92800	3.04650	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.57100	1.62800	3.62826	0.00000	0.0000	0
16/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
16/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.72580	7.66970	0.72614	7.76000	7.6578	204,017
16/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.53800	0.49100	8.73606	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.06200	0.07100	14.51613	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.49800	0.45500	8.63454	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.07200	0.08500	18.05556	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
16/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.57900	0.53000	8.46287	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.05300	0.06000	13.20755	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.13600	0.12200	10.29412	0.00000	0.0000	20,100
16/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.51000	0.55200	8.23529	0.00000	0.0000	132
16/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.98800	0.93400	5.46559	0.00000	0.0000	4,850
16/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07700	0.06900	10.38961	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.85100	0.89900	5.64042	0.00000	0.0000	100
16/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06300	0.05700	9.52381	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.98700	1.03700	5.06586	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05600	0.05000	10.71429	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.08000	1.13000	4.62963	0.00000	0.0000	132
16/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.75200	0.70000	6.91489	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.36400	0.32800	9.89011	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.13800	0.15800	14.49275	0.00000	0.0000	14,000
16/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.15900	0.14200	10.69182	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.43300	0.47200	9.00693	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	10,000
16/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.59100	0.63500	7.44501	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.23800	0.21400	10.08403	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.26200	0.29400	12.21374	0.00000	0.0000	5,000
16/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.17400	1.22500	4.34412	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05000	0.04500	10.00000	0.00000	0.0000	5,000
16/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.25800	0.23200	10.07752	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.23200	0.26200	12.93103	0.00000	0.0000	10,000
16/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.55700	1.61000	3.40398	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08800	0.07900	10.22727	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.76200	0.80900	6.16798	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.70800	0.65600	7.34463	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.03200	0.03600	12.50000	0.00000	0.0000	20,100
16/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.20600	0.23200	12.62136	0.00000	0.0000	0
16/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.28200	0.25200	10.63830	0.00000	0.0000	6,700
16/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.82900	7.77260	0.72040	7.84900	7.8420	8,072
16/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.73100	0.68500	6.29275	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10200	0.11200	9.80392	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.69300	0.64800	6.49351	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11400	0.12500	9.64912	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.77000	0.72300	6.10390	0.00000	0.0000	16,000
16/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09100	0.10000	9.89011	0.00000	0.0000	9,200
16/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12700	0.14000	10.23622	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.65600	0.61300	6.55488	0.00000	0.0000	37,000
16/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.38700	1.43500	3.46071	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11600	0.10800	6.89655	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
16/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.34400	0.31900	7.26744	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.41500	0.44600	7.46988	0.00000	0.0000	360
16/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.17600	0.16300	7.38636	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.94700	0.99000	4.54065	0.00000	0.0000	4,000
16/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.47900	1.52700	3.24544	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10800	0.10000	7.40741	0.00000	0.0000	5,500
16/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.11900	1.16400	4.02145	0.00000	0.0000	1,500
16/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.14800	0.13700	7.43243	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.42500	0.39500	7.05882	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.29600	0.32200	8.78378	0.00000	0.0000	2,500
16/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.78100	0.82200	5.24968	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.21000	0.19500	7.14286	0.00000	0.0000	2,500
16/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.28000	0.26000	7.14286	0.00000	0.0000	0
16/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.55100	0.58700	6.53358	0.00000	0.0000	2,000
16/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.92960	7.87320	0.71126	0.00000	0.0000	10,035
16/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.55600	0.52600	5.39568	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.32600	0.35300	8.28221	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.53300	0.50500	5.25328	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.35300	0.38200	8.21530	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57900	0.54900	5.18135	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29900	0.32600	9.03010	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.50500	0.53800	6.53465	0.00000	0.0000	540
16/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.43500	0.41100	5.51724	0.00000	0.0000	300
16/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.36600	1.41300	3.44070	0.00000	0.0000	0
16/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.19600	0.18600	5.10204	0.00000	0.0000	540
16/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.04260	7.98610	0.70251	0.00000	0.0000	31
16/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.60000	0.57400	4.33333	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.50700	0.53800	6.11440	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.58100	0.55500	4.47504	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.61900	0.59200	4.36187	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.47600	0.50600	6.30252	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.35900	1.40200	3.16409	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.30200	0.28800	4.63576	0.00000	0.0000	180
16/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.54500	0.52000	4.58716	0.00000	0.0000	0
16/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.60200	0.63400	5.31561	0.00000	0.0000	180
16/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.22020	8.16710	0.64597	0.00000	0.0000	659
16/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.58500	0.56800	2.90598	0.00000	0.0000	0
16/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.34300	1.37900	2.68057	0.00000	0.0000	0
16/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.57300	0.55700	2.79232	0.00000	0.0000	0
16/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.38100	1.41800	2.67922	0.00000	0.0000	0
16/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.59700	0.57900	3.01508	0.00000	0.0000	0
16/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.30500	1.34000	2.68199	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.87680	8.82230	0.61396	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.29200	1.26600	2.01238	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
16/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.91500	0.94400	3.16940	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.27200	1.24700	1.96541	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.94500	0.97500	3.17460	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.31200	1.28600	1.98171	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.88500	0.91400	3.27684	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.61000	0.63800	4.59016	0.00000	0.0000	0
16/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.48700	1.46000	1.81574	0.00000	0.0000	200
16/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.95090	9.89640	0.54769	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.87200	1.84400	1.49573	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.12100	1.14800	2.40856	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.85200	1.82400	1.51188	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.15100	1.17800	2.34579	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.89400	1.86500	1.53115	0.00000	0.0000	0
16/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.09300	1.11900	2.37877	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.62890	7.57210	0.74454	0.00000	0.0000	162
16/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.09707	0.05051	47.96539	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.01817	0.02841	56.35663	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.06007	0.02899	51.73964	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.03117	0.05689	82.51524	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.13938	0.08733	37.34395	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.01048	0.01523	45.32443	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.57135	0.62799	9.91336	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00025	0.00009	64.00000	0.00000	0.0000	80
16/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.72580	7.66970	0.72614	0.00000	0.0000	947
16/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.09425	0.08471	10.12202	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.71845	0.76501	6.48062	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08792	0.07908	10.05460	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.76212	0.80938	6.20112	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10116	0.09086	10.18189	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.67536	0.72116	6.78157	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.82900	7.77260	0.72040	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.44825	0.41737	6.88901	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.26965	0.29517	9.46412	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.42470	0.39509	6.97198	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.29610	0.32289	9.04762	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.47304	0.44087	6.80069	0.00000	0.0000	0
16/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.24444	0.26867	9.91245	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19			Foreign Exchange Future	11.95370	11.99890	0.37813	12.00260	11.9890	50,355
16/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.50700	0.55000	8.48126	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.45800	0.50000	9.17031	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.55700	0.60000	7.71993	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.40900	0.45100	10.26895	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
16/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.09600	0.12400	29.16667	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.04200	0.02500	40.47619	0.00000	0.0000	6,000
16/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.95400	0.99900	4.71698	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	768
16/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.17600	0.21100	19.88636	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.02200	0.01200	45.45455	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.35400	0.30800	12.99435	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.60600	0.64900	7.09571	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.05400	1.09900	4.26945	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.26600	0.30400	14.28571	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.85400	0.89900	5.26932	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.04600	0.05400	17.39130	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.09200	0.05500	40.21739	0.00000	0.0000	768
16/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.06300	0.08700	38.09524	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.05900	0.03800	35.59322	0.00000	0.0000	9,000
16/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.59900	0.55300	7.67947	0.00000	0.0000	3,000
16/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.89700	0.85100	5.12821	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	3,000
16/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.59600	1.55100	2.81955	0.00000	0.0000	0
16/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	9,000
16/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.09840	12.14620	0.39509	12.16270	12.1165	10,478
16/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.46000	0.48800	6.08696	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.43100	0.45900	6.49652	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.23300	0.21300	8.58369	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.48900	0.51900	6.13497	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.19100	0.17300	9.42408	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.04500	1.08800	4.11483	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	24,000
16/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.60100	0.56700	5.65724	0.00000	0.0000	0
16/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.19900	0.21300	7.03518	0.00000	0.0000	24,000
16/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.25140	12.30040	0.39995	12.32260	12.3226	1,000
16/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.20700	0.21800	5.31401	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.40600	1.36800	2.70270	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.20000	0.21100	5.50000	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.44900	1.41100	2.62250	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.21400	0.22600	5.60748	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.36300	1.32600	2.71460	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
16/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.03500	1.07300	3.67150	0.00000	0.0000	0
16/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.13400	0.12300	8.20896	0.00000	0.0000	6,000
16/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09160	0.09080	0.87336	0.00000	0.0000	402
16/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00171	0.00102	40.35088	0.00000	0.0000	0
16/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00011	0.00022	100.00000	0.00000	0.0000	0
16/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00840	0.00920	9.52381	0.00000	0.0000	0
16/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01160	0.01080	6.89655	0.00000	0.0000	0
16/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09280	0.09210	0.75431	0.00000	0.0000	3,351
16/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00047	0.00040	14.89362	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01567	0.01630	4.02042	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00015	0.00012	20.00000	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02535	0.02602	2.64300	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00168	0.00147	12.50000	0.00000	0.0000	0
16/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00688	0.00737	7.12209	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09410	0.09340	0.74389	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00550	0.00514	6.54545	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00440	0.00474	7.72727	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00246	0.00228	7.31707	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01136	0.01188	4.57746	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01207	0.01146	5.05385	0.00000	0.0000	0
16/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00097	0.00106	9.27835	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19			Foreign Exchange Future	9.97280	9.97650	0.03710	9.98610	9.9653	18,476
16/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.14100	0.13500	4.25532	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.18600	0.18000	3.22581	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.92300	0.92700	0.43337	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.28100	0.27600	1.77936	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.18100	0.18100	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.97300	0.97700	0.41110	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.09400	0.09200	2.12766	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.62700	0.62400	0.47847	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.77700	0.77400	0.38610	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.00200	0.00100	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
16/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.32900	0.32500	1.21581	0.00000	0.0000	10,200
16/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.12700	1.12400	0.26619	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.52700	1.52400	0.19646	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.92700	0.92400	0.32362	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.77700	1.77400	0.16882	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.97700	0.97400	0.30706	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.42400	0.42700	0.70755	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.32700	1.32400	0.22607	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,400
16/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.82700	0.82400	0.36276	0.00000	0.0000	3,400
16/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	1.02700	1.02400	0.29211	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,800
16/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.62700	1.62400	0.18439	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
16/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.03700	0.03300	10.81081	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.06400	0.05700	10.93750	0.00000	0.0000	3,400
16/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.05800	0.05500	5.17241	0.00000	0.0000	0
16/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	10,200
16/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.10410	10.10990	0.05740	10.13000	10.1167	45,759
16/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.15700	0.16100	2.54777	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.45300	0.45100	0.44150	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.14400	0.14800	2.77778	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.49000	0.48800	0.40816	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.41600	0.41400	0.48077	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.38200	0.37900	0.78534	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.18600	0.18900	1.61290	0.00000	0.0000	1,000
16/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.43100	0.43400	0.69606	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.12700	0.12400	2.36220	0.00000	0.0000	1,000
16/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.57600	0.57900	0.52083	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.07200	0.06900	4.16667	0.00000	0.0000	1,000
16/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.70200	0.70500	0.42735	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	15,360
16/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.39900	0.40200	0.75188	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.14500	0.14200	2.06897	0.00000	0.0000	5,120
16/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.23000	0.22800	0.86957	0.00000	0.0000	0
16/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.28400	0.28800	1.40845	0.00000	0.0000	5,120
16/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.56700	0.56500	0.35273	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
16/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	15,360
16/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.24520	10.25170	0.06344	10.25900	10.2590	1,250
16/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.24800	0.24900	0.40323	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.72800	0.72300	0.68681	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.23200	0.23400	0.86207	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.76200	0.75800	0.52493	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.26400	0.26500	0.37879	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.69400	0.68900	0.72046	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.89200	0.89700	0.56054	0.00000	0.0000	0
16/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.09700	0.09500	2.06186	0.00000	0.0000	10,200
16/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.64500	10.64540	0.00376	0.00000	0.0000	500
16/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.52900	0.53500	1.13422	0.00000	0.0000	0
16/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.37700	1.38300	0.43573	0.00000	0.0000	0
16/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.51800	0.52300	0.96525	0.00000	0.0000	0
16/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.41600	1.42100	0.35311	0.00000	0.0000	0
16/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.54100	0.54700	1.10906	0.00000	0.0000	0
16/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.33900	1.34500	0.44810	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.01880	8.01280	0.07482	8.04500	8.0360	9,731
16/03/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.76900	0.76300	0.78023	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.71900	0.71300	0.83449	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.81900	0.81300	0.73260	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.61900	0.61300	0.96931	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.06900	1.06300	0.56127	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.27100	0.26400	2.58303	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.56900	0.56300	1.05448	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.01900	1.01300	0.58881	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.81900	1.81300	0.32985	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.04000	8.03450	0.06841	8.07400	8.0485	17,425
16/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.44400	0.43900	1.12613	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05400	0.05500	1.85185	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.40500	0.40000	1.23457	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06500	0.06600	1.53846	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.48500	0.48000	1.03093	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04500	0.04600	2.22222	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
16/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.06700	8.06160	0.06694	0.00000	0.0000	2,636
16/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.22400	0.22100	1.33929	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39300	0.39600	0.76336	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.20700	0.20500	0.96618	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42600	0.43000	0.93897	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.24100	0.23800	1.24481	0.00000	0.0000	0
16/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.36000	0.36300	0.83333	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.12810	9.12320	0.05368	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.09900	2.09300	0.28585	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27100	0.27000	0.36900	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.06000	2.05400	0.29126	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28200	0.28100	0.35461	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.14200	2.13500	0.32680	0.00000	0.0000	0
16/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26400	0.26200	0.75758	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.68030	7.63650	0.57029	0.00000	0.0000	10
16/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.13600	0.09100	33.08824	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.09200	0.05000	45.65217	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.18300	0.13800	24.59016	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.76280	7.72030	0.54748	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.46700	0.49900	6.85225	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07200	0.06200	13.88889	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.50900	0.54200	6.48330	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.09000	0.07800	13.33333	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.42700	0.45800	7.25995	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.85000	7.80630	0.55669	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.38000	0.34700	8.68421	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.23900	0.24900	4.18410	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.33800	0.30000	11.24260	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.24700	0.25200	2.02429	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.42300	0.39500	6.61939	0.00000	0.0000	0
16/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.23200	0.24700	6.46552	0.00000	0.0000	0
16/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.01520	0.01010	33.55263	0.00000	0.0000	0
16/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.19350	0.21240	9.76744	0.00000	0.0000	100,000
16/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.01600	0.00820	48.75000	0.00000	0.0000	12,500
16/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.04490	0.03090	31.18040	0.00000	0.0000	12,500
16/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08570	0.06800	20.65344	0.00000	0.0000	5,670
16/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10040	0.10040	0.00000	0.00000	0.0000	8,000
16/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10270	0.10290	0.19474	0.00000	0.0000	8,000
16/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08250	0.08230	0.24242	0.00000	0.0000	16,000
16/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.04130	0.04120	0.24213	0.00000	0.0000	16,000
16/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.25970	8.26880	0.11017	8.28300	8.2735	28,416

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
16/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.34200	0.33200	2.92398	0.00000	0.0000	0
16/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.39100	0.38200	2.30179	0.00000	0.0000	0
16/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
16/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.29300	0.28300	3.41297	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.37240	8.38330	0.13019	8.38550	8.3840	30
16/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.07900	0.08200	3.79747	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.80700	0.79900	0.99133	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07300	0.07600	4.10959	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.85100	0.84300	0.94007	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08600	0.08900	3.48837	0.00000	0.0000	0
16/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.76400	0.75600	1.04712	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.49510	8.50560	0.12360	8.49450	8.4945	50
16/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.30100	0.30400	0.99668	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55600	0.54800	1.43885	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.28600	0.28900	1.04895	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59100	0.58300	1.35364	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.31600	0.32000	1.26582	0.00000	0.0000	0
16/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.52100	0.51400	1.34357	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.23390	6.23670	0.04492	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.06100	0.05600	8.19672	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.28660	6.29240	0.09226	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12900	0.13000	0.77519	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14200	0.13800	2.81690	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10900	0.11000	0.91743	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.17200	0.16800	2.32558	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.15500	0.15700	1.29032	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11800	0.11500	2.54237	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.33100	6.33730	0.09951	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.28000	0.28100	0.35714	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.19200	0.18700	2.60417	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.25300	0.25300	0.00000	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.21500	0.20900	2.79070	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30900	0.31000	0.32362	0.00000	0.0000	0
16/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.17100	0.16600	2.92398	0.00000	0.0000	0
16/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
16/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
16/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	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
16/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
16/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
16/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.20530	1.19760	0.63885	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.01100	0.00560	49.09091	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00570	0.00800	40.35088	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00060	0.00020	66.66667	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04530	0.05260	16.11479	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.05560	0.04780	14.02878	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00030	0.00020	33.33333	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21970	1.21170	0.65590	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08150	0.07500	7.97546	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01180	0.01330	12.71186	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04880	0.04410	9.63115	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02910	0.03240	11.34021	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.12340	0.11600	5.99676	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00370	0.00430	16.21622	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.23570	1.22800	0.62313	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07020	0.06570	6.41026	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04530	0.04850	7.06402	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04970	0.04620	7.04225	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07480	0.07900	5.61497	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09940	0.09360	5.83501	0.00000	0.0000	0
16/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02450	0.02640	7.75510	0.00000	0.0000	0

**Future Open Interest**

**685,112**

**Option Open Interest**

**514,996**

**Total**

**1,200,108**