



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 19/03/2012

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
19/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.57210	7.56460	0.09905	7.58450	7.5490	0
19/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.53600	0.52900	1.30597	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.48600	0.47900	1.44033	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.58600	0.57900	1.19454	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.57200	0.56500	1.22378	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.42200	0.41500	1.65877	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32300	0.31500	2.47678	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.77200	0.76500	0.90674	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.37200	0.36500	1.88172	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.82200	0.81500	0.85158	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.05100	0.01500	70.58824	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.02900	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.37800	0.38500	1.85185	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.17600	0.16500	6.25000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.72800	0.73500	0.96154	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.87200	0.86500	0.80275	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.77800	0.78500	0.89974	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.72200	0.71500	0.96953	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.00	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
19/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.42800	0.43500	1.63551	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.47200	0.46500	1.48305	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.92200	0.91500	0.75922	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.13000	0.11500	11.53846	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00800	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.62800	0.63500	1.11465	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.27900	0.28500	2.15054	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.52200	0.51500	1.34100	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.97200	0.96500	0.72016	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.23000	0.23500	2.17391	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.47800	0.48500	1.46444	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.32900	0.33500	1.82371	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.57800	0.58500	1.21107	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.22400	0.21500	4.01786	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.27300	0.26500	2.93040	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.67200	0.66500	1.04167	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.00900	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.13700	0.13500	1.45985	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.52800	0.53500	1.32576	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.08700	0.06500	25.28736	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.01500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.17200	1.16500	0.59727	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.42200	1.41500	0.49226	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.02900	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.05700	0.03500	38.59649	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.67800	0.68500	1.03245	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.37200	1.36500	0.51020	0.00000	0.0000	0
19/03/2012	\$ / 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
19/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.62200	0.61500	1.12540	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.18300	0.18500	1.09290	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.82800	0.83500	0.84541	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.12200	1.11500	0.62389	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.01600	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.09400	0.08500	9.57447	80.00000	80.0000	0
19/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.02200	1.01500	0.68493	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.07200	1.06500	0.65299	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.22200	1.21500	0.57283	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.47200	1.46500	0.47554	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.87800	0.88500	0.79727	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.92800	0.93500	0.75431	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.22800	1.23500	0.57003	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.42800	1.43500	0.49020	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	1.02800	1.03500	0.68093	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.07800	1.08500	0.64935	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.17800	1.18500	0.59423	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.12800	1.13500	0.62057	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.67800	1.68500	0.41716	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.92800	1.93500	0.36307	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.62800	1.63500	0.42998	0.00000	0.0000	0
19/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.66970	7.64240	0.35595	7.68910	7.6450	215,976
19/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.49100	0.46700	4.88798	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07100	0.07500	5.63380	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.45500	0.43100	5.27473	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08500	0.08900	4.70588	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
19/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.53000	0.50600	4.52830	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06000	0.06400	6.66667	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12200	0.11000	9.83607	0.00000	0.0000	20,100
19/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.55200	0.56800	2.89855	0.00000	0.0000	132
19/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.93400	0.90700	2.89079	0.00000	0.0000	4,850
19/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06900	0.06100	11.59420	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.89900	0.91900	2.22469	0.00000	0.0000	100
19/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.03700	1.05800	2.02507	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05000	0.04400	12.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.13000	1.15200	1.94690	0.00000	0.0000	132
19/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.70000	0.67400	3.71429	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	2,000
19/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.32800	0.30800	6.09756	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.15800	0.16600	5.06329	0.00000	0.0000	14,000
19/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.14200	0.13000	8.45070	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.47200	0.48800	3.38983	0.00000	0.0000	2,000
19/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10500	0.09500	9.52381	0.00000	0.0000	10,000
19/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.63500	0.65300	2.83465	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.21400	0.19700	7.94393	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.29400	0.30500	3.74150	0.00000	0.0000	5,000
19/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.22500	1.24700	1.79592	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04500	0.03900	13.33333	0.00000	0.0000	5,000
19/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.23200	0.21500	7.32759	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.26200	0.27300	4.19847	0.00000	0.0000	10,000
19/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.61000	1.63400	1.49068	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.07900	0.07100	10.12658	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.80900	0.82900	2.47219	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.65600	0.63100	3.81098	0.00000	0.0000	0
19/03/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	20,100
19/03/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.23200	0.24200	4.31034	219.00000	219.0000	100
19/03/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.25200	0.23400	7.14286	0.00000	0.0000	6,700
19/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.77260	7.74460	0.36024	7.78300	7.7770	9,302
19/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.68500	0.66100	3.50365	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11200	0.11600	3.57143	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.64800	0.62500	3.54938	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12500	0.13000	4.00000	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.72300	0.69900	3.31950	0.00000	0.0000	16,000
19/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10000	0.10400	4.00000	0.00000	0.0000	9,200
19/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.14000	0.14500	3.57143	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.61300	0.59000	3.75204	0.00000	0.0000	37,000
19/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.43500	1.45500	1.39373	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10800	0.10000	7.40741	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
19/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.31900	0.30300	5.01567	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.44600	0.45800	2.69058	0.00000	0.0000	360
19/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16300	0.15300	6.13497	0.00000	0.0000	2,000
19/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.99000	1.00800	1.81818	0.00000	0.0000	4,000
19/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.52700	1.54800	1.37525	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10000	0.09300	7.00000	0.00000	0.0000	5,500
19/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.16400	1.18300	1.63230	0.00000	0.0000	1,500
19/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13700	0.12800	6.56934	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.39500	0.37700	4.55696	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.32200	0.33200	3.10559	0.00000	0.0000	2,500
19/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.82200	0.83800	1.94647	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.19500	0.18300	6.15385	0.00000	0.0000	2,500
19/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.26000	0.24600	5.38462	0.00000	0.0000	0
19/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.58700	0.60100	2.38501	0.00000	0.0000	2,000
19/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.87320	7.84530	0.35437	0.00000	0.0000	10,035
19/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52600	0.50800	3.42205	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.35300	0.36300	2.83286	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50500	0.48700	3.56436	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.38200	0.39200	2.61780	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54900	0.53000	3.46084	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.32600	0.33500	2.76074	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.53800	0.55000	2.23048	0.00000	0.0000	540
19/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41100	0.39500	3.89294	0.00000	0.0000	300
19/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.41300	1.43200	1.34466	0.00000	0.0000	0
19/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18600	0.17700	4.83871	0.00000	0.0000	540
19/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.98610	7.95780	0.35437	0.00000	0.0000	8,531
19/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.57400	0.55600	3.13589	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.53800	0.54800	1.85874	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.55500	0.53800	3.06306	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.56900	0.58000	1.93322	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.59200	0.57400	3.04054	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.50600	0.51600	1.97628	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.40200	1.42000	1.28388	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28800	0.27800	3.47222	0.00000	0.0000	180
19/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.52000	0.50300	3.26923	0.00000	0.0000	0
19/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.63400	0.64500	1.73502	0.00000	0.0000	180
19/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.16710	8.14050	0.32570	0.00000	0.0000	659
19/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.56800	0.55500	2.28873	0.00000	0.0000	0
19/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.37900	1.39200	0.94271	0.00000	0.0000	0
19/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.55700	0.54400	2.33393	0.00000	0.0000	0
19/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.41800	1.43100	0.91678	0.00000	0.0000	0
19/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.57900	0.56600	2.24525	0.00000	0.0000	0
19/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.34000	1.35300	0.97015	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.82230	8.79680	0.28904	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.26600	1.24900	1.34281	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
19/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.94400	0.95200	0.84746	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.24700	1.23000	1.36327	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.97500	0.98300	0.82051	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.28600	1.26900	1.32193	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.91400	0.92200	0.87527	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.63800	0.64400	0.94044	0.00000	0.0000	0
19/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46000	1.44100	1.30137	0.00000	0.0000	200
19/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.89640	9.87090	0.25767	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.84400	1.82600	0.97614	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.14800	1.15500	0.60976	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.82400	1.80600	0.98684	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.17800	1.18500	0.59423	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.86500	1.84700	0.96515	0.00000	0.0000	0
19/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.11900	1.12600	0.62556	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.57210	7.56460	0.09905	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.05051	0.01460	71.09483	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.02841	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.02899	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.05689	0.03540	37.77465	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.08733	0.06460	26.02771	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.01523	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.62799	0.63540	1.17996	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00009	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.66970	7.64240	0.35595	0.00000	0.0000	947
19/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08471	0.07583	10.48282	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.76501	0.78343	2.40781	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07908	0.07063	10.68538	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.80938	0.82823	2.32894	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.09086	0.08151	10.29056	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.72116	0.73911	2.48905	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.77260	7.74460	0.36024	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.41737	0.39853	4.51398	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.29517	0.30433	3.10330	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.39509	0.37682	4.62426	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.32289	0.33262	3.01341	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.44087	0.42145	4.40493	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.26867	0.27725	3.19351	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.87300	7.84530	0.35184	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.00000	0.02790	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.00000	0.07790	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.00000	0.02210	100.00000	0.00000	0.0000	0
19/03/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19			Foreign Exchange Future	11.99890	12.00130	0.02000	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
19/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.55000	0.55100	0.18182	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.50000	0.50100	0.20000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.60000	0.60100	0.16667	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.45100	0.45100	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.12400	0.10100	18.54839	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.02500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.99900	1.00100	0.20020	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.21100	0.20100	4.73934	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.01200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.00700	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.30800	0.29900	2.92208	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.64900	0.65100	0.30817	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.09900	1.10100	0.18198	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.30400	0.30100	0.98684	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.89900	0.90100	0.22247	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.05400	0.00100	98.14815	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.05500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.08700	0.05100	41.37931	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.03800	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.55300	0.54900	0.72333	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.85100	0.84900	0.23502	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.55100	1.54900	0.12895	0.00000	0.0000	0
19/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.14620	12.13200	0.11691	0.00000	0.0000	56,739
19/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.48800	0.47400	2.86885	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.19200	0.19200	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.45900	0.44500	3.05011	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21300	0.21300	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.51900	0.50500	2.69750	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.17300	0.17300	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.08800	1.07300	1.37868	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.04200	0.04100	2.38095	0.00000	0.0000	24,000
19/03/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.56700	0.57000	0.52910	0.00000	0.0000	0
19/03/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.21300	0.20200	5.16432	0.00000	0.0000	24,000

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
19/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.30040	12.28520	0.12357	0.00000	0.0000	1,000
19/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.21800	0.21100	3.21101	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.36800	1.37600	0.58480	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.41100	1.41800	0.49610	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.22600	0.21800	3.53982	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.32600	1.33300	0.52790	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.07300	1.05800	1.39795	0.00000	0.0000	0
19/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	6,000
19/03/2012	£ / R 2012/12/14			Foreign Exchange Future	12.45000	12.43540	0.11727	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.00000	0.01500	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.00000	0.06500	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.00000	0.03500	100.00000	0.00000	0.0000	0
19/03/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09080	0.09063	0.18172	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00102	0.00064	37.25490	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00022	0.00001	95.45455	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00920	0.00937	1.84783	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01080	0.01064	1.48148	0.00000	0.0000	0
19/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00001	100.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09210	0.09180	0.32573	0.00000	0.0000	3,351
19/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00040	0.00035	12.50000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01630	0.01655	1.53374	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00012	0.00010	16.66667	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02602	0.02630	1.07610	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00147	0.00134	8.84354	0.00000	0.0000	0
19/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00737	0.00754	2.30665	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09340	0.09310	0.32120	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00514	0.00493	4.08560	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00474	0.00483	1.89873	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00228	0.00216	5.26316	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.01188	0.01206	1.51515	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01146	0.01118	2.44328	0.00000	0.0000	0
19/03/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00106	0.00108	1.88679	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09300	0.09450	1.61290	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00000	0.00110	100.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00000	0.00890	100.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.00000	0.01110	100.00000	0.00000	0.0000	0
19/03/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19			Foreign Exchange Future	9.97650	9.95150	0.25059	9.95550	9.9555	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
19/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.01100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.13500	0.14900	10.37037	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.00600	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.18000	0.19900	10.55556	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.01900	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09300	0.09900	6.45161	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.92700	0.90200	2.69687	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.27600	0.29900	8.33333	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.18100	0.15200	16.02210	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.00500	0.00100	80.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.97700	0.95200	2.55885	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.09200	0.05200	43.47826	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.01600	0.00100	93.75000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.62400	0.64900	4.00641	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.77400	0.79900	3.22997	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.32500	0.34900	7.38462	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.12400	1.14900	2.22420	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.52400	1.54900	1.64042	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.92400	0.94900	2.70563	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.77400	1.79900	1.40924	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.97400	0.99900	2.56674	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.42700	0.40200	5.85480	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.32400	1.34900	1.88822	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.82400	0.84900	3.03398	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	1.02400	1.04900	2.44141	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.62400	1.64900	1.53941	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.03300	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
19/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.05500	0.00200	96.36364	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
19/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.02900	0.00100	96.55172	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.10990	10.09760	0.12166	10.10550	10.1055	45,950
19/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.16100	0.15200	5.59006	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.45100	0.45400	0.66519	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.14800	0.14000	5.40541	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.48800	0.49200	0.81967	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.17400	0.16600	4.59770	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.41400	0.41800	0.96618	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.37900	0.38200	0.79156	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.18900	0.18000	4.76190	0.00000	0.0000	1,000
19/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.43400	0.42200	2.76498	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.12400	0.12400	0.00000	0.00000	0.0000	1,000
19/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.57900	0.56600	2.24525	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	1,000
19/03/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.70500	0.69200	1.84397	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.04500	0.04400	2.22222	0.00000	0.0000	15,360
19/03/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.40200	0.39000	2.98507	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.14200	0.14200	0.00000	0.00000	0.0000	5,120
19/03/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.22800	0.22900	0.43860	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.28800	0.27700	3.81944	0.00000	0.0000	5,120
19/03/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.56500	0.57000	0.88496	0.00000	0.0000	0
19/03/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.12500	0.11800	5.60000	0.00000	0.0000	15,360
19/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.25170	10.23930	0.12096	0.00000	0.0000	1,250
19/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.24900	0.24100	3.21285	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.72300	0.72700	0.55325	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.23400	0.22600	3.41880	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.75800	0.76200	0.52770	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.26500	0.25700	3.01887	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.68900	0.69300	0.58055	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.89700	0.88400	1.44928	0.00000	0.0000	0
19/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.09500	0.09500	0.00000	0.00000	0.0000	10,200
19/03/2012	€ / R 2012/12/14			Foreign Exchange Future	10.39000	10.37960	0.10010	0.00000	0.0000	8,000
19/03/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.00000	0.01000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.00000	0.06000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.00000	0.04000	100.00000	0.00000	0.0000	0
19/03/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.64540	10.63890	0.06106	0.00000	0.0000	500
19/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.53500	0.53000	0.93458	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.38300	1.38400	0.07231	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.52300	0.51900	0.76482	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.42100	1.42300	0.14075	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.54700	0.54200	0.91408	0.00000	0.0000	0
19/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.34500	1.34600	0.07435	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
19/03/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.01280	7.99560	0.21466	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.76300	0.74600	2.22805	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.71300	0.69600	2.38429	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.81300	0.79600	2.09102	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.61300	0.59600	2.77325	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.06300	1.04600	1.59925	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.26400	0.24600	6.81818	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.56300	0.54600	3.01954	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.01300	0.99600	1.67818	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.81300	1.79600	0.93767	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.11900	0.09600	19.32773	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.00600	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.03450	8.01400	0.25515	8.05650	8.0565	22,875
19/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.43900	0.42000	4.32802	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.40000	0.38200	4.50000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06600	0.06800	3.03030	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.48000	0.46100	3.95833	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.06160	8.04110	0.25429	0.00000	0.0000	2,636
19/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.22100	0.21000	4.97738	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39600	0.40500	2.27273	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.20500	0.19400	5.36585	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43000	0.43900	2.09302	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.23800	0.22600	5.04202	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.36300	0.37100	2.20386	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.08900	8.06900	0.24725	0.00000	0.0000	100
19/03/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.00000	0.07000	100.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.00000	0.03000	100.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.12320	9.11250	0.11728	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.09300	2.08300	0.47778	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.27000	0.27100	0.37037	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
19/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.05400	2.04400	0.48685	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28100	0.28200	0.35587	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.13500	2.12600	0.42155	0.00000	0.0000	0
19/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26200	0.26400	0.76336	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.63650	7.63300	0.04583	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.09100	0.08300	8.79121	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.00500	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.05000	0.03300	34.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.01400	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.13800	0.13300	3.62319	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.72030	7.70090	0.25129	0.00000	0.0000	10
19/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06900	0.06200	10.14493	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.49900	0.51100	2.40481	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06200	0.05500	11.29032	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.54200	0.55400	2.21402	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07800	0.07000	10.25641	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.45800	0.46900	2.40175	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.80630	7.78700	0.24724	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.34700	0.33400	3.74640	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.24900	0.25600	2.81124	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.30000	0.28700	4.33333	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.25200	0.25900	2.77778	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.39500	0.38100	3.54430	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.24700	0.25300	2.42915	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.80400	7.87000	0.84572	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.00000	0.06600	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.00000	0.01600	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.00000	0.11600	100.00000	0.00000	0.0000	0
19/03/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.01010	0.00470	53.46535	0.00000	0.0000	0
19/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.21240	0.22130	4.19021	0.00000	0.0000	100,000
19/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.00820	0.00760	7.31707	0.00000	0.0000	12,500
19/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03090	0.03650	18.12298	0.00000	0.0000	12,500
19/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.06800	0.07320	7.64706	0.00000	0.0000	5,670
19/03/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.10040	0.10200	1.59363	0.00000	0.0000	8,000
19/03/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.10290	0.10300	0.09718	0.00000	0.0000	8,000
19/03/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.08230	0.00000	100.00000	0.00000	0.0000	16,000
19/03/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.04120	0.03910	5.09709	0.00000	0.0000	16,000
19/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.26880	8.24600	0.27574	0.00000	0.0000	0
19/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.33200	0.35400	6.62651	0.00000	0.0000	0
19/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
19/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.38200	0.40400	5.75916	0.00000	0.0000	0
19/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.00200	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.28300	0.30400	7.42049	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.38330	8.37390	0.11213	0.00000	0.0000	28,336
19/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08200	0.07700	6.09756	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.79900	0.80300	0.50063	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.84300	0.84700	0.47450	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08900	0.08300	6.74157	0.00000	0.0000	0
19/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.75600	0.75900	0.39683	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.50560	8.49610	0.11169	0.00000	0.0000	50
19/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.30400	0.29700	2.30263	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.54800	0.55100	0.54745	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.28900	0.28200	2.42215	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58300	0.58600	0.51458	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.32000	0.31200	2.50000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.51400	0.51600	0.38911	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.50600	8.61730	1.30849	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.00000	0.11200	100.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.00000	0.06200	100.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.00000	0.16200	100.00000	0.00000	0.0000	0
19/03/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.23670	6.24130	0.07376	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.01700	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.06400	0.04200	34.37500	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.01400	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.07100	0.05200	26.76056	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.01900	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.05600	0.03200	42.85714	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.29240	6.28070	0.18594	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.13000	0.12200	6.15385	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.13800	0.14100	2.17391	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.16800	0.17200	2.38095	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.15700	0.14800	5.73248	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.33730	6.32590	0.17989	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.28100	0.27200	3.20285	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.25300	0.24500	3.16206	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.20900	0.21200	1.43541	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.31000	0.30100	2.90323	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.16600	0.16800	1.20482	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
19/03/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.33700	6.36780	0.48603	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.00000	0.03100	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.00000	0.02000	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.00000	0.08100	100.00000	0.00000	0.0000	0
19/03/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
19/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.19760	1.19660	0.08350	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.00560	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00800	0.00340	57.50000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00020	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.05260	0.05340	1.52091	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.04780	0.04660	2.51046	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00020	0.00000	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.21170	1.20730	0.36313	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.07500	0.07120	5.06667	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01330	0.01390	4.51128	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04410	0.04110	6.80272	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03240	0.03380	4.32099	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.11600	0.11180	3.62069	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00430	0.00450	4.65116	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.22800	1.22310	0.39902	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06570	0.06250	4.87062	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.04850	0.05020	3.50515	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04620	0.04360	5.62771	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.07900	0.08130	2.91139	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.09360	0.08980	4.05983	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.02640	0.02750	4.16667	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.22800	1.23850	0.85505	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.00000	0.01050	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.00000	0.03950	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.00000	0.06050	100.00000	0.00000	0.0000	0
19/03/2012	YUAN/R 2012/12/14	1.18	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
Future Open Interest										594,917
Option Open Interest										293,234
Total										888,151