



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/01/2012

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
03/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.19600	8.14350	0.64056	8.18680	8.1223	234,290
03/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.17600	1.12400	4.42177	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.12800	1.07600	4.60993	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.22400	1.17200	4.24837	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.21100	1.15800	4.37655	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	1,000
03/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.06800	1.01600	4.86891	0.00000	0.0000	30,100
03/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.97400	0.92300	5.23614	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.40400	1.35200	3.70370	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.02100	0.96900	5.09305	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.45300	1.40100	3.57880	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.71500	0.66800	6.57343	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.06900	0.07500	8.69565	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.44600	0.41000	8.07175	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.20000	0.21700	8.50000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.83800	0.78900	5.84726	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04200	0.04600	9.52381	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.29100	0.26300	9.62199	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.39500	0.42000	6.32911	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.50200	1.45000	3.46205	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	10,000
03/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.27400	0.24700	9.85401	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.42800	0.45400	6.07477	0.00000	0.0000	250
03/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.35600	1.30300	3.90855	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.42000	0.38500	8.33333	0.00000	0.0000	5,000

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
03/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.22400	0.24200	8.03571	0.00000	0.0000	7,051
03/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.11500	1.06300	4.66368	0.00000	0.0000	10,000
03/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.55100	1.49900	3.35268	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.79600	0.74700	6.15578	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05000	0.05400	8.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.32900	0.29800	9.42249	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.33300	0.35500	6.60661	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.50300	0.46400	7.75348	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.15700	0.17100	8.91720	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.16300	1.11000	4.55718	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.60100	1.54800	3.31043	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.53400	0.49300	7.67790	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.13800	0.15000	8.69565	0.00000	0.0000	250
03/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.39500	0.36100	8.60759	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.24900	0.26800	7.63052	0.00000	0.0000	4,620
03/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.47400	0.43600	8.01688	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.17800	0.19300	8.42697	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.34900	0.31800	8.88252	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.30300	0.32500	7.26073	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.88300	0.83100	5.88901	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03700	0.03800	2.70270	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.92800	0.87700	5.49569	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.30700	1.25500	3.97858	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.60200	0.55800	7.30897	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.10600	0.11500	8.49057	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.37200	0.33900	8.87097	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.27600	0.29600	7.24638	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.75500	0.70700	6.35762	0.00000	0.0000	5,000
03/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05900	0.06400	8.47458	0.00000	0.0000	2,420
03/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.79900	1.74600	2.94608	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.04800	1.99500	2.58789	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.67600	0.63000	6.80473	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.08000	0.08700	8.75000	0.00000	0.0000	13,860
03/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.30900	0.28000	9.38511	0.00000	0.0000	6,620
03/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.36300	0.38700	6.61157	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.99800	1.94500	2.65265	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

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03/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.25900	1.20600	4.20969	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.56700	0.52400	7.58377	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.12100	0.13100	8.26446	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.25800	0.23200	10.07752	0.00000	0.0000	4,850
03/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.46200	0.48900	5.84416	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.74900	1.69700	2.97313	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.63900	0.59300	7.19875	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.09300	0.10000	7.52688	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.65000	1.59700	3.21212	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.70000	1.64700	3.11765	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	2,420
03/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.84900	1.79600	2.86641	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.09800	2.04500	2.52622	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.24200	0.21800	9.91736	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.49600	0.52500	5.84677	0.00000	0.0000	250
03/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.22800	0.20500	10.08772	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.53200	0.56200	5.63910	0.00000	0.0000	190
03/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.16100	0.14400	10.55901	0.00000	0.0000	4,853
03/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.76500	0.80100	4.70588	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.93300	0.97200	4.18006	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.12900	0.11500	10.85271	0.00000	0.0000	100
03/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.20300	0.18200	10.34483	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.60700	0.63900	5.27183	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.19100	0.17100	10.47120	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.64500	0.67800	5.11628	0.00000	0.0000	176
03/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.72400	0.75900	4.83425	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.17000	0.15200	10.58824	0.00000	0.0000	15,860
03/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.68400	0.71900	5.11696	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.18000	0.16200	10.00000	0.00000	0.0000	366
03/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	0.00000	1.19500	100.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.08800	100.00000	0.00000	0.0000	2,000
03/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	0.00000	1.42600	100.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.06900	100.00000	0.00000	0.0000	2,000
03/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.30190	8.24760	0.65407	8.28000	8.2144	27,023
03/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.13600	1.08900	4.13732	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.08400	0.09100	8.33333	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.09500	1.04800	4.29224	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.09300	0.10000	7.52688	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.17800	1.13000	4.07470	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07600	0.08200	7.89474	0.00000	0.0000	0

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03/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.59200	0.56200	5.06757	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.39000	0.41400	6.15385	0.00000	0.0000	132
03/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.57900	1.52700	3.29322	0.00000	0.0000	4,850
03/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.44100	0.41600	5.66893	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.63900	0.66800	4.53834	0.00000	0.0000	200
03/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.39500	0.37300	5.56962	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.74300	0.77500	4.30686	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.36700	0.34700	5.44959	0.00000	0.0000	0
03/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.81500	0.84900	4.17178	0.00000	0.0000	132
03/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.40000	8.34620	0.64048	0.00000	0.0000	6,256
03/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.32000	1.27600	3.33333	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.28100	1.23800	3.35675	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.13100	0.14200	8.39695	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.36000	1.31500	3.30882	0.00000	0.0000	16,000
03/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.11000	0.11900	8.18182	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.14300	0.15400	7.69231	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.24300	1.20000	3.45937	0.00000	0.0000	37,000
03/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.14000	1.18000	3.50877	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.44000	0.42600	3.18182	0.00000	0.0000	360
03/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.86000	0.83200	3.25581	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.36000	0.38600	7.22222	0.00000	0.0000	360
03/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.57800	0.55900	3.28720	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.77800	0.81300	4.49871	0.00000	0.0000	4,000
03/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.21800	1.25800	3.28407	0.00000	0.0000	0
03/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.41800	0.40400	3.34928	0.00000	0.0000	5,500
03/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.91700	0.95400	4.03490	0.00000	0.0000	1,500
03/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.51700	0.50000	3.28820	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.49590	8.44050	0.65208	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.11800	1.08700	2.77281	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.32200	0.34700	7.76398	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.09100	1.06100	2.74977	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.34500	0.37100	7.53623	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.14600	1.11400	2.79232	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.30000	0.32400	8.00000	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.47100	0.50100	6.36943	0.00000	0.0000	540
03/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.96700	0.94100	2.68873	0.00000	0.0000	300
03/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.18800	1.22700	3.28283	0.00000	0.0000	0
03/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.58400	0.56700	2.91096	0.00000	0.0000	540
03/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.57770	8.52230	0.64586	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.13100	1.10500	2.29885	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.50300	0.53300	5.96421	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.10800	1.08300	2.25632	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.53000	0.56100	5.84906	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
03/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.15500	1.12700	2.42424	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.47700	0.50500	5.87002	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.24100	1.27800	2.98147	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.71900	0.70000	2.64256	0.00000	0.0000	180
03/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.06500	1.04100	2.25352	0.00000	0.0000	0
03/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.58700	0.61900	5.45145	0.00000	0.0000	180
03/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.79490	8.73860	0.64014	0.00000	0.0000	659
03/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.10600	1.08000	2.35081	0.00000	0.0000	0
03/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.28900	1.31900	2.32739	0.00000	0.0000	0
03/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.09000	1.06400	2.38532	0.00000	0.0000	0
03/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.32300	1.35300	2.26757	0.00000	0.0000	0
03/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.12300	1.09600	2.40427	0.00000	0.0000	0
03/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.25600	1.28500	2.30892	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.30180	9.24660	0.59343	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.84200	1.81700	1.35722	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.04000	1.07000	2.88462	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.82400	1.79900	1.37061	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.07200	1.10200	2.79851	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.86100	1.83700	1.28963	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.00900	1.04000	3.07235	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.74100	0.76700	3.50877	0.00000	0.0000	0
03/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.04300	2.01400	1.41948	0.00000	0.0000	200
03/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.42860	10.37340	0.52931	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.55800	2.52800	1.17279	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.32900	1.35500	1.95636	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.54000	2.50900	1.22047	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.36100	1.38600	1.83688	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.57600	2.54600	1.16460	0.00000	0.0000	0
03/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.29700	1.32300	2.00463	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.19600	8.14350	0.64056	0.00000	0.0000	801
03/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.71485	0.66784	6.57620	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.06885	0.07434	7.97386	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.67614	0.62996	6.82995	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.08014	0.08646	7.88620	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.75472	0.70696	6.32817	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.05872	0.06346	8.07221	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.33253	0.35486	6.71518	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.32853	0.29836	9.18333	0.00000	0.0000	80
03/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.30190	8.24760	0.65407	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.49270	0.46609	5.40085	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.54080	0.56849	5.12019	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.47457	0.44879	5.43229	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.57267	0.60119	4.98018	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.51160	0.48415	5.36552	0.00000	0.0000	0
03/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.50970	0.53655	5.26780	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
03/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.63350	12.68790	0.43060	12.73050	12.7305	10,615
03/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.22400	1.27200	3.92157	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.04100	0.03400	17.07317	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.17900	1.22600	3.98643	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.27000	1.31900	3.85827	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.13500	1.18100	4.05286	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.84000	0.87900	4.64286	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.10700	0.09100	14.95327	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.65500	1.70700	3.14199	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	768
03/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.92100	0.96200	4.45168	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.08800	0.07400	15.90909	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.56800	0.59400	4.57746	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.23500	0.20600	12.34043	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.31700	1.36700	3.79651	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.75300	1.80400	2.90930	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.00500	1.04800	4.27861	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.07200	0.06000	16.66667	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.55800	1.60900	3.27343	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.76300	0.79900	4.71822	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.13000	0.11100	14.61538	0.00000	0.0000	768
03/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.80100	0.83900	4.74407	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.11800	0.10100	14.40678	0.00000	0.0000	9,000
03/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.43700	0.45500	4.11899	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.35400	0.31700	10.45198	0.00000	0.0000	3,000
03/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.53400	0.49000	8.23970	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.31700	0.32800	3.47003	0.00000	0.0000	3,000
03/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.06700	1.01500	4.87348	0.00000	0.0000	0
03/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.15000	0.15300	2.00000	0.00000	0.0000	9,000
03/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.78430	12.83710	0.41301	0.00000	0.0000	2,980
03/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.17000	1.20400	2.90598	0.00000	0.0000	0
03/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.23600	0.21700	8.05085	0.00000	0.0000	0
03/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.13600	1.16900	2.90493	0.00000	0.0000	0
03/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.25200	0.23200	7.93651	0.00000	0.0000	0
03/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.20400	1.23900	2.90698	0.00000	0.0000	0
03/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.22000	0.20200	8.18182	0.00000	0.0000	0
03/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.92420	12.97710	0.40931	12.97400	12.9740	0
03/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.72300	0.72000	0.41494	0.00000	0.0000	0
03/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.24900	1.19300	4.48359	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
03/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.70700	0.70400	0.42433	0.00000	0.0000	0
03/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.28300	1.22700	4.36477	0.00000	0.0000	0
03/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.73800	0.73600	0.27100	0.00000	0.0000	0
03/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.21400	1.15900	4.53048	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10590	0.10630	0.37771	0.00000	0.0000	4,421
03/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01600	0.01638	2.37500	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00010	0.00008	20.00000	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00739	0.00746	0.94723	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00149	0.00116	22.14765	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02593	0.02632	1.50405	0.00000	0.0000	0
03/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00003	0.00002	33.33333	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10750	0.10790	0.37209	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00649	0.00657	1.23267	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00699	0.00667	4.57797	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00368	0.00369	0.27174	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01418	0.01379	2.75035	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01174	0.01195	1.78876	0.00000	0.0000	0
03/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00224	0.00205	8.48214	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.60230	10.61900	0.15751	10.63920	10.6050	21,377
03/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.62100	0.62600	0.80515	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.11900	0.10700	10.08403	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.58600	0.59000	0.68259	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.13400	0.12100	9.70149	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.65700	0.66300	0.91324	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.10500	0.09400	10.47619	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.56500	1.57900	0.89457	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.52000	0.52200	0.38462	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.16800	0.15300	8.92857	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.86200	0.87100	1.04408	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.61300	1.62800	0.92994	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.77800	0.78500	0.89974	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.32800	0.32500	0.91463	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.32600	0.30600	6.13497	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.27100	0.26700	1.47601	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.41900	0.39800	5.01193	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.48900	0.49000	0.20450	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.18700	0.17100	8.55615	0.00000	0.0000	10,200
03/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.17300	0.16800	2.89017	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.67100	0.64900	3.27869	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.10800	0.10300	4.62963	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.00600	0.98400	2.18688	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
03/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.22300	0.21900	1.79372	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.52100	0.50000	4.03071	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.08200	0.07800	4.87805	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.23000	1.20900	1.70732	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.20900	0.20500	1.91388	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.55700	0.53600	3.77020	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.08400	1.09600	1.10701	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.13600	0.13100	3.67647	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.83400	0.81200	2.63789	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.25400	0.25000	1.57480	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.45200	0.43100	4.64602	0.00000	0.0000	3,400
03/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.59400	0.57300	3.53535	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.19600	0.19200	2.04082	0.00000	0.0000	3,400
03/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.09400	1.07300	1.91956	0.00000	0.0000	0
03/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	10,200
03/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.75440	10.76740	0.12088	10.77450	10.7630	14,005
03/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.71000	0.71000	0.00000	0.00000	0.0000	0
03/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.35600	0.34300	3.65169	0.00000	0.0000	0
03/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.68400	0.68400	0.00000	0.00000	0.0000	0
03/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.38000	0.36700	3.42105	0.00000	0.0000	0
03/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.73600	0.73700	0.13587	0.00000	0.0000	0
03/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.33200	0.32000	3.61446	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.90060	10.91220	0.10642	10.89300	10.8915	350
03/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.78500	0.78600	0.12739	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.61000	0.59900	1.80328	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.76000	0.76100	0.13158	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.63500	0.62400	1.73228	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.77400	0.77600	0.25840	0.00000	0.0000	0
03/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.54900	0.53900	1.82149	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.33880	11.33560	0.02822	0.00000	0.0000	500
03/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.22200	1.21400	0.65466	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.37600	1.37100	0.36337	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.20500	1.19800	0.58091	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.40900	1.40500	0.28389	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.23900	1.23100	0.64568	0.00000	0.0000	0
03/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.34300	1.33800	0.37230	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.24870	8.36100	1.36143	8.35300	8.3530	28,248
03/01/2012	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.02300	1.12800	10.26393	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.97600	1.08000	10.65574	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.07000	1.17600	9.90654	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
03/01/2012	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.88300	0.98500	11.55153	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
03/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03400	0.02400	29.41176	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.31000	1.41900	8.32061	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.58900	0.67500	14.60102	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.09000	0.06400	28.88889	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.83700	0.93800	12.06691	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03800	0.02700	28.94737	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.26200	1.37000	8.55784	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.05100	2.16200	5.41199	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.48000	0.55700	16.04167	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13100	0.09600	26.71756	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.28560	8.39430	1.31191	0.00000	0.0000	6,933
03/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.79700	0.87500	9.78670	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16100	0.13100	18.63354	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.76200	0.83800	9.97375	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17600	0.14400	18.18182	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.83300	0.91300	9.60384	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.14700	0.11900	19.04762	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.32160	8.42810	1.27980	8.40500	8.4035	2,298
03/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.57500	0.62400	8.52174	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.49000	0.43200	11.83673	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.55200	0.60000	8.69565	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.51700	0.45800	11.41199	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.59900	0.64900	8.34725	0.00000	0.0000	0
03/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.46400	0.40700	12.28448	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.34170	9.46550	1.32524	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.41500	2.52400	4.51346	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.37300	0.35900	3.75335	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.37500	2.48300	4.54737	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.38300	0.36800	3.91645	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.45500	2.56500	4.48065	0.00000	0.0000	0
03/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.36300	0.35000	3.58127	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.00870	8.04780	0.48822	0.00000	0.0000	10
03/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.50700	0.53500	5.52268	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.04800	0.03700	22.91667	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.46700	0.49400	5.78158	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.05800	0.04600	20.68966	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.54800	0.57800	5.47445	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03900	0.03000	23.07692	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.09860	8.13650	0.46798	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.32600	0.33900	3.98773	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.37700	0.35300	6.36605	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.30700	0.32000	4.23453	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
03/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.40800	0.38400	5.88235	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.34600	0.36100	4.33526	0.00000	0.0000	0
03/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.34700	0.32500	6.34006	0.00000	0.0000	0
03/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.35760	0.32950	7.85794	0.00000	0.0000	100,000
03/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.10230	0.11490	12.31672	0.00000	0.0000	100,000
03/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.14750	0.13790	6.50847	0.00000	0.0000	12,500
03/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11630	0.11130	4.29923	0.00000	0.0000	12,500
03/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.04090	0.04540	11.00244	0.00000	0.0000	19,481
03/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.07380	0.08250	11.78862	0.00000	0.0000	12,987
03/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.72900	8.72590	0.03551	0.00000	0.0000	223
03/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.35500	0.36700	3.38028	0.00000	0.0000	0
03/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22600	0.24100	6.63717	0.00000	0.0000	0
03/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.33100	0.34300	3.62538	0.00000	0.0000	0
03/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.25200	0.26700	5.95238	0.00000	0.0000	0
03/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.38100	0.39200	2.88714	0.00000	0.0000	0
03/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.20200	0.21600	6.93069	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.86420	8.85750	0.07558	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.45000	0.44400	1.33333	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.68600	0.68700	0.14577	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.43400	0.42800	1.38249	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.72000	0.72100	0.13889	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.46700	0.46000	1.49893	0.00000	0.0000	0
03/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.65300	0.65300	0.00000	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.30570	6.39850	1.47168	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.18100	0.22800	25.96685	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.15900	0.11300	28.93082	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.17600	0.22200	26.13636	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.16400	0.11700	28.65854	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.18600	0.23400	25.80645	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.15400	0.10900	29.22078	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.34980	6.44270	1.46304	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.32100	0.37100	15.57632	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.27100	0.22800	15.86716	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.29700	0.34500	16.16162	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.29700	0.25200	15.15152	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.34500	0.39800	15.36232	0.00000	0.0000	0
03/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.24500	0.20500	16.32653	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
03/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.30010	1.29190	0.63072	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
03/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11370	0.10590	6.86016	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01360	0.01400	2.94118	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02890	0.03010	4.15225	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15520	0.14700	5.28351	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00510	0.00510	0.00000	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31410	1.30570	0.63922	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18020	0.17240	4.32852	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01610	0.01670	3.72671	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14340	0.13630	4.95119	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02930	0.03060	4.43686	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22200	0.21380	3.69369	0.00000	0.0000	0
03/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00790	0.00810	2.53165	0.00000	0.0000	0

**Future Open Interest**

**618,457**

**Option Open Interest**

**254,026**

**Total**

**872,483**