



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 24/02/2012

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
24/02/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.72610	7.61830	1.39527	7.69000	7.6050	194,168
24/02/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.69300	0.58600	15.44012	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.64400	0.53800	16.45963	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.74200	0.63500	14.42049	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.72800	0.62200	14.56044	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	1,000
24/02/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.58100	0.47600	18.07229	0.00000	0.0000	30,100
24/02/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.48500	0.38300	21.03093	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00900	0.01500	66.66667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.92700	0.82000	11.54261	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.53300	0.42800	19.69981	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.97700	0.86900	11.05425	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.23000	0.15500	32.60870	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05400	0.08700	61.11111	0.00000	0.0000	9,200
24/02/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.05700	0.03500	38.59649	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.28100	0.36700	30.60498	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.34800	0.25800	25.86207	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02200	0.04000	81.81818	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.59200	0.69400	17.22973	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.02700	0.91900	10.51607	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
24/02/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.01600	0.01000	37.50000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.64000	0.74200	15.93750	0.00000	0.0000	250
24/02/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.87700	0.77000	12.20068	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.04800	0.02900	39.58333	0.00000	0.0000	4,350

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
24/02/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.32200	0.41100	27.63975	0.00000	0.0000	7,051
24/02/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.63000	0.52400	16.82540	0.00000	0.0000	6,500
24/02/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.07700	0.96900	10.02786	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.30600	0.22100	27.77778	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03000	0.05300	76.66667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.02500	0.01600	36.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.49900	0.59800	19.83968	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.08100	0.05100	37.03704	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.20500	0.28300	38.04878	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.67900	0.57300	15.61119	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.12600	1.01900	9.50266	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.09600	0.06200	35.41667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.17000	0.24400	43.52941	0.00000	0.0000	250
24/02/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.04000	0.02500	37.50000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.36400	0.45700	25.54945	0.00000	0.0000	4,620
24/02/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.06800	0.04200	38.23529	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.24200	0.32400	33.88430	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.02900	0.01800	37.93103	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.45300	0.55000	21.41280	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.39100	0.29700	24.04092	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.01500	0.02900	93.33333	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.43800	0.33900	22.60274	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	100
24/02/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.82700	0.72000	12.93833	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.13800	0.08900	35.50725	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.11200	0.17100	52.67857	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.03400	0.02100	38.23529	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.40800	0.50300	23.28431	0.00000	0.0000	366
24/02/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.26700	0.18600	30.33708	0.00000	0.0000	5,000
24/02/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.04100	0.06800	65.85366	0.00000	0.0000	3,020
24/02/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.32600	1.21800	8.14480	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.57600	1.46800	6.85279	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.19700	0.12800	35.02538	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.07100	0.11000	54.92958	0.00000	0.0000	13,860
24/02/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.02100	0.01300	38.09524	0.00000	0.0000	6,620
24/02/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.54500	0.64500	18.34862	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.52600	1.41800	7.07733	0.00000	0.0000	0
24/02/2012	\$ / 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
24/02/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.77800	0.67100	13.75321	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.11400	0.07400	35.08772	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.13800	0.20600	49.27536	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.01400	0.00800	42.85714	0.00000	0.0000	4,850
24/02/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.68800	0.79000	14.82558	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.27600	1.16900	8.38558	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.16600	0.10700	35.54217	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.09000	0.13900	54.44444	0.00000	0.0000	166
24/02/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.17600	1.06900	9.09864	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.22600	1.11900	8.72757	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	2,420
24/02/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.37600	1.26800	7.84884	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.62600	1.51800	6.64207	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.01200	0.00700	41.66667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.73600	0.83900	13.99457	0.00000	0.0000	250
24/02/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.01100	0.00500	54.54545	0.00000	0.0000	6,750
24/02/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.78500	0.88700	12.99363	0.00000	0.0000	190
24/02/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	3
24/02/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.07700	1.18300	9.84215	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.27500	1.38300	8.47059	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,100
24/02/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.88200	0.98500	11.67800	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.93000	1.03500	11.29032	0.00000	0.0000	176
24/02/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.02800	1.13400	10.31128	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	15,860
24/02/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.97900	1.08400	10.72523	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.52400	1.63200	7.08661	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.77400	1.88200	6.08794	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.47400	1.58200	7.32700	0.00000	0.0000	0
24/02/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
24/02/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.82880	7.71970	1.39357	7.76550	7.7100	67,422
24/02/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.64300	0.55400	13.84137	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.06400	0.08400	31.25000	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.60300	0.51700	14.26202	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.07400	0.09700	31.08108	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
24/02/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.68400	0.59300	13.30409	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.05500	0.07300	32.72727	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.19800	0.16800	15.15152	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.46900	0.54800	16.84435	0.00000	0.0000	132
24/02/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.09400	0.98900	9.59781	0.00000	0.0000	4,850
24/02/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.11800	0.10100	14.40678	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.78900	0.88100	11.66033	0.00000	0.0000	100
24/02/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.09900	0.08500	14.14141	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.92000	1.01500	10.32609	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.00900	1.10600	9.61348	0.00000	0.0000	132
24/02/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.85800	0.75900	11.53846	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.02900	0.03900	34.48276	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.45900	0.39200	14.59695	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.13000	0.17200	32.30769	0.00000	0.0000	14,000
24/02/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.22700	0.19200	15.41850	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.39800	0.47200	18.59296	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.17300	0.14700	15.02890	0.00000	0.0000	10,000
24/02/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.54400	0.62700	15.25735	0.00000	0.0000	132
24/02/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.32300	0.27300	15.47988	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.24400	0.30300	24.18033	0.00000	0.0000	5,000
24/02/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.10000	1.19800	8.90909	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.07900	0.06800	13.92405	0.00000	0.0000	5,000
24/02/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.34700	0.29200	15.85014	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.21800	0.27200	24.77064	0.00000	0.0000	10,000
24/02/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.47400	1.57600	6.91995	0.00000	0.0000	0
24/02/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.05300	0.04600	13.20755	0.00000	0.0000	2,500
24/02/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.93260	7.82170	1.39803	0.00000	0.0000	10,058
24/02/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.83000	0.74400	10.36145	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.09700	0.12200	25.77320	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.79300	0.70800	10.71879	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11000	0.13600	23.63636	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.86900	0.78100	10.12658	0.00000	0.0000	16,000
24/02/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.08600	0.10900	26.74419	0.00000	0.0000	9,200
24/02/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12300	0.15100	22.76423	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.75600	0.67300	10.97884	0.00000	0.0000	37,000
24/02/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.31800	1.41300	7.20789	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.15100	0.13500	10.59603	0.00000	0.0000	360
24/02/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.42200	0.37400	11.37441	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.38900	0.45200	16.19537	0.00000	0.0000	360
24/02/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.22500	0.20000	11.11111	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.89200	0.97800	9.64126	0.00000	0.0000	4,000
24/02/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.40700	1.50400	6.89410	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.14000	0.12600	10.00000	0.00000	0.0000	5,500

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
24/02/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.05800	1.14800	8.50662	0.00000	0.0000	1,500
24/02/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.19100	0.17000	10.99476	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.51000	0.45300	11.17647	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.27700	0.33100	19.49458	0.00000	0.0000	2,500
24/02/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.73400	0.81500	11.03542	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.26700	0.23700	11.23596	0.00000	0.0000	2,500
24/02/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.35000	0.31000	11.42857	0.00000	0.0000	0
24/02/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.51700	0.58800	13.73308	0.00000	0.0000	2,000
24/02/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.03500	7.92210	1.40510	0.00000	0.0000	9,800
24/02/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.65300	0.59200	9.34150	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.31800	0.37000	16.35220	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.62900	0.57100	9.22099	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.34400	0.39900	15.98837	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.67800	0.61500	9.29204	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29300	0.34300	17.06485	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.48900	0.55200	12.88344	0.00000	0.0000	540
24/02/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.52400	0.47400	9.54198	0.00000	0.0000	300
24/02/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.31400	1.40300	6.77321	0.00000	0.0000	0
24/02/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.24900	0.22500	9.63855	0.00000	0.0000	540
24/02/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.13740	8.02320	1.40340	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.67500	0.62000	8.14815	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.48800	0.54700	12.09016	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.65500	0.60200	8.09160	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.51800	0.57900	11.77606	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.69600	0.63800	8.33333	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.45900	0.51500	12.20044	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.31400	1.39800	6.39269	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.35100	0.32100	8.54701	0.00000	0.0000	180
24/02/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.61800	0.56500	8.57605	0.00000	0.0000	0
24/02/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.58100	0.64200	10.49914	0.00000	0.0000	180
24/02/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.31660	8.20280	1.36835	0.00000	0.0000	659
24/02/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.63600	0.59600	6.28931	0.00000	0.0000	0
24/02/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.29700	1.37100	5.70547	0.00000	0.0000	0
24/02/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.62400	0.58400	6.41026	0.00000	0.0000	0
24/02/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.33500	1.40900	5.54307	0.00000	0.0000	0
24/02/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.64900	0.60700	6.47149	0.00000	0.0000	0
24/02/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.26000	1.33200	5.71429	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.95390	8.84720	1.19166	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.35400	1.29600	4.28360	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.90000	0.94900	5.44444	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.33300	1.27600	4.27607	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.92900	0.97900	5.38213	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.37100	1.31600	4.01167	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.86700	0.91900	5.99769	0.00000	0.0000	0
24/02/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.59700	0.64100	7.37018	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
24/02/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.55100	1.48800	4.06190	0.00000	0.0000	200
24/02/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.02800	9.92130	1.06402	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.93700	1.87500	3.20083	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.10900	1.15400	4.05771	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.91600	1.85400	3.23591	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.13800	1.18300	3.95431	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.95900	1.89600	3.21593	0.00000	0.0000	0
24/02/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.08100	1.12500	4.07031	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.72610	7.61830	1.39527	7.64750	7.6475	404
24/02/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.23024	0.15545	32.48350	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05414	0.08715	60.97156	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.19655	0.12771	35.02417	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.07045	0.10941	55.30163	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.26681	0.18647	30.11132	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.04071	0.06817	67.45271	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.49842	0.59724	19.82665	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.02452	0.01554	36.62316	0.00000	0.0000	80
24/02/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.82880	7.71970	1.39357	0.00000	0.0000	611
24/02/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.14252	0.12138	14.83301	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.66372	0.75168	13.25258	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.13382	0.11410	14.73621	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.70502	0.79440	12.67765	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.15192	0.12924	14.92891	0.00000	0.0000	0
24/02/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.62312	0.70954	13.86892	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19			Foreign Exchange Future	12.11900	12.07850	0.33419	12.08190	12.0250	19,301
24/02/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.68500	0.64700	5.54745	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.63700	0.60000	5.80848	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.01800	0.02200	22.22222	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.73300	0.69400	5.32060	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.59100	0.55500	6.09137	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.30500	0.27500	9.83607	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.08600	0.09700	12.79070	0.00000	0.0000	6,000
24/02/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.12400	1.08400	3.55872	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	768
24/02/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.37900	0.34700	8.44327	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.06000	0.06900	15.00000	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.10600	0.08800	16.98113	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.28700	0.31000	8.01394	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.78100	0.74200	4.99360	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.22300	1.18300	3.27065	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00400	0.00500	25.00000	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
24/02/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.46000	0.42600	7.39130	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04100	0.04800	17.07317	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.02500	0.98500	3.90244	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.23800	0.21100	11.34454	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.11900	0.13300	11.76471	0.00000	0.0000	768
24/02/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.27000	0.24200	10.37037	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.10100	0.11400	12.87129	0.00000	0.0000	9,000
24/02/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.05200	0.04100	21.15385	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.48300	0.51300	6.21118	0.00000	0.0000	3,000
24/02/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.75500	0.79000	4.63576	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	3,000
24/02/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.43600	1.47700	2.85515	0.00000	0.0000	0
24/02/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	9,000
24/02/2012	£ / R 2012/06/18			Foreign Exchange Future	12.27130	12.23050	0.33248	0.00000	0.0000	2,984
24/02/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.61600	0.58200	5.51948	0.00000	0.0000	0
24/02/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.19500	0.20200	3.58974	0.00000	0.0000	0
24/02/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58600	0.55200	5.80205	0.00000	0.0000	0
24/02/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.21500	0.22200	3.25581	0.00000	0.0000	0
24/02/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.64700	0.61300	5.25502	0.00000	0.0000	0
24/02/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.17600	0.18300	3.97727	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17			Foreign Exchange Future	12.42450	12.38270	0.33643	0.00000	0.0000	1,499
24/02/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.29600	0.27800	6.08108	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.32200	1.34500	1.73979	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.28800	0.26900	6.59722	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.36400	1.38600	1.61290	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.30600	0.28700	6.20915	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.28200	1.30400	1.71607	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.20700	1.16600	3.39685	0.00000	0.0000	0
24/02/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.13300	0.13300	0.00000	0.00000	0.0000	6,000
24/02/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09630	0.09440	1.97300	0.00000	0.0000	3,840
24/02/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00643	0.00466	27.52722	0.00000	0.0000	0
24/02/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00013	0.00026	100.00000	0.00000	0.0000	0
24/02/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00058	0.00028	51.72414	0.00000	0.0000	0
24/02/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00428	0.00588	37.38318	0.00000	0.0000	0
24/02/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01630	0.01441	11.59509	0.00000	0.0000	0
24/02/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00000	0.00001	100.00000	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09770	0.09570	2.04708	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00121	0.00093	23.14050	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01151	0.01323	14.94353	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00043	0.00033	23.25581	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02073	0.02263	9.16546	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00371	0.00290	21.83288	0.00000	0.0000	0
24/02/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00401	0.00520	29.67581	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19			Foreign Exchange Future	10.26360	10.24640	0.16758	10.25250	10.2270	24,569

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
24/02/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.23100	0.21200	8.22511	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.19700	0.18000	8.62944	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08300	0.08400	1.20482	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.26700	0.24800	7.11610	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.21400	1.19700	1.40033	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.13800	0.12300	10.86957	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.12400	0.12700	2.41935	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.47800	0.45800	4.18410	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.26400	1.24700	1.34494	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.38900	0.36900	5.14139	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.02500	0.02300	8.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.37600	0.38600	2.65957	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.50900	0.52200	2.55403	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.11700	0.10300	11.96581	0.00000	0.0000	3,400
24/02/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15300	0.15700	2.61438	0.00000	0.0000	10,200
24/02/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.84300	0.85800	1.77936	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.23800	1.25500	1.37318	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.64900	0.66400	2.31125	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.48700	1.50500	1.21049	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.69700	0.71200	2.15208	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.71800	0.70000	2.50696	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.03900	1.05600	1.63619	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	3,400
24/02/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.55500	0.56800	2.34234	0.00000	0.0000	3,400
24/02/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.74500	0.76000	2.01342	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	6,800
24/02/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.33700	1.35500	1.34630	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,200
24/02/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.30600	0.28600	6.53595	0.00000	0.0000	0
24/02/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.04200	0.04000	4.76190	0.00000	0.0000	3,400
24/02/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.34600	0.32600	5.78035	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
24/02/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	10,200
24/02/2012	€ / R 2012/06/18			Foreign Exchange Future	10.40570	10.38860	0.16433	0.00000	0.0000	25,945
24/02/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.31700	0.30400	4.10095	0.00000	0.0000	0
24/02/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31100	0.31500	1.28617	0.00000	0.0000	0
24/02/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.29700	0.28400	4.37710	0.00000	0.0000	0
24/02/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34100	0.34500	1.17302	0.00000	0.0000	0
24/02/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.34100	0.32700	4.10557	0.00000	0.0000	0
24/02/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.28500	0.28800	1.05263	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17			Foreign Exchange Future	10.55100	10.53350	0.16586	0.00000	0.0000	1,250
24/02/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.36500	0.35600	2.46575	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.54000	0.54800	1.48148	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.37600	0.36700	2.39362	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60100	0.60900	1.33111	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.38700	0.37700	2.58398	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.51200	0.51900	1.36719	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.16500	1.16600	0.08584	0.00000	0.0000	0
24/02/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.06400	0.08300	29.68750	0.00000	0.0000	10,200
24/02/2012	€ / R 2013/12/13			Foreign Exchange Future	10.94610	10.93710	0.08222	0.00000	0.0000	500
24/02/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.67800	0.66700	1.62242	0.00000	0.0000	0
24/02/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.22500	1.22300	0.16327	0.00000	0.0000	0
24/02/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.66500	0.65300	1.80451	0.00000	0.0000	0
24/02/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.26200	1.25900	0.23772	0.00000	0.0000	0
24/02/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.69200	0.68100	1.58960	0.00000	0.0000	0
24/02/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18900	1.18700	0.16821	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.22990	8.14650	1.01338	8.19300	8.1450	16,123
24/02/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.98000	0.89700	8.46939	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.93000	0.84700	8.92473	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.03000	0.94700	8.05825	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.83100	0.74800	9.98797	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.28000	1.19700	6.48438	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.48500	0.40400	16.70103	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.78100	0.69800	10.62740	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.23000	1.14700	6.74797	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.03000	1.94700	4.08867	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.34300	0.27000	21.28280	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.01300	0.02400	84.61538	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
24/02/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.25170	8.16760	1.01918	8.20000	8.2000	8,330
24/02/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.64600	0.57300	11.30031	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04400	0.05500	25.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.60400	0.53300	11.75497	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.05200	0.06500	25.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.68900	0.61400	10.88534	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03700	0.04600	24.32432	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.28090	8.19540	1.03250	0.00000	0.0000	2,728
24/02/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.35400	0.31100	12.14689	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.31000	0.35200	13.54839	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.33100	0.29100	12.08459	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.33700	0.38200	13.35312	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.37800	0.33200	12.16931	0.00000	0.0000	0
24/02/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.28400	0.32300	13.73239	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.30650	9.21160	1.01972	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.29800	2.21300	3.69887	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.29200	0.30100	3.08219	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.25600	2.17100	3.76773	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.30000	0.30900	3.00000	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.34100	2.25500	3.67364	0.00000	0.0000	0
24/02/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.28500	0.29300	2.80702	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.73310	7.62470	1.40177	0.00000	0.0000	10
24/02/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.21100	0.13100	37.91469	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.02800	0.05600	100.00000	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.17300	0.10000	42.19653	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.04000	0.07500	87.50000	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.25200	0.16500	34.52381	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.01900	0.04000	110.52632	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.81920	7.71000	1.39656	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.10200	0.08100	20.58824	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.43300	0.52100	20.32333	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.09200	0.07300	20.65217	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.47300	0.56300	19.02748	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.11300	0.09000	20.35398	0.00000	0.0000	0
24/02/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.39400	0.48000	21.82741	0.00000	0.0000	0
24/02/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.05830	0.04080	30.01715	0.00000	0.0000	0
24/02/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.17100	0.20530	20.05848	0.00000	0.0000	100,000
24/02/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.00320	0.00040	87.50000	0.00000	0.0000	12,500
24/02/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05630	0.11840	110.30195	0.00000	0.0000	12,987
24/02/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.05080	0.03250	36.02362	0.00000	0.0000	12,500
24/02/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.06020	0.04320	28.23920	0.00000	0.0000	12,500
24/02/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08640	0.06960	19.44444	0.00000	0.0000	5,670
24/02/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.51930	8.50670	0.14790	8.53500	8.5160	53
24/02/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.09700	0.08600	11.34021	0.00000	0.0000	0
24/02/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.17800	0.17900	0.56180	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
24/02/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.08000	0.07000	12.50000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21100	0.21300	0.94787	0.00000	0.0000	0
24/02/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	0
24/02/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14600	0.14700	0.68493	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.64500	8.63220	0.14806	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.16900	0.15600	7.69231	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62400	0.62400	0.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.15900	0.14500	8.80503	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.66400	0.66300	0.15060	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.18100	0.16700	7.73481	0.00000	0.0000	0
24/02/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.58600	0.58500	0.17065	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.77520	8.76190	0.15156	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.00000	0.42400	100.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.00000	0.41200	100.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.00000	0.40400	100.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.00000	0.44200	100.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.00000	0.44600	100.00000	0.00000	0.0000	0
24/02/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.00000	0.38400	100.00000	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.42290	6.36720	0.86721	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.16400	0.12100	26.21951	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.02500	0.03800	52.00000	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.15600	0.11400	26.92308	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.02700	0.04100	51.85185	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.17200	0.12800	25.58140	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.02300	0.03500	52.17391	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.47590	6.42030	0.85857	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.27300	0.23600	13.55311	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.09700	0.11600	19.58763	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.24200	0.20600	14.87603	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.11600	0.13600	17.24138	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.30700	0.26800	12.70358	0.00000	0.0000	0
24/02/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.08100	0.09800	20.98765	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
24/02/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.22570	1.20890	1.37065	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.03440	0.02320	32.55814	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00870	0.01430	64.36782	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.01070	0.00660	38.31776	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03500	0.04770	36.28571	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.07680	0.06090	20.70313	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
24/02/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00110	0.00200	81.81818	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.24040	1.22320	1.38665	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.10150	0.08770	13.59606	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01110	0.01450	30.63063	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.06620	0.05580	15.70997	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02580	0.03260	26.35659	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.14560	0.12840	11.81319	0.00000	0.0000	0
24/02/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00520	0.00520	0.00000	0.00000	0.0000	0
Future Open Interest										546,411
Option Open Interest										385,424
Total										931,835