



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 27/02/2012

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
27/02/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.61830	7.65110	0.43054	7.67450	7.6207	197,096
27/02/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.58600	0.61800	5.46075	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.63500	0.66700	5.03937	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.62200	0.65300	4.98392	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	1,000
27/02/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.47600	0.50600	6.30252	0.00000	0.0000	30,100
27/02/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.38300	0.41000	7.04961	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.82000	0.85200	3.90244	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.42800	0.45800	7.00935	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.86900	0.90200	3.79747	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.15500	0.17000	9.67742	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.08700	0.06900	20.68966	0.00000	0.0000	9,200
27/02/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.03500	0.03600	2.85714	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.36700	0.33500	8.71935	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.25800	0.28000	8.52713	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04000	0.02900	27.50000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.69400	0.66000	4.89914	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.91900	0.95200	3.59086	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
27/02/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.74200	0.70800	4.58221	0.00000	0.0000	250
27/02/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.77000	0.80200	4.15584	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.02900	0.02900	0.00000	0.00000	0.0000	4,350

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
27/02/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.41100	0.37800	8.02920	0.00000	0.0000	7,051
27/02/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.52400	0.55500	5.91603	0.00000	0.0000	6,500
27/02/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.96900	1.00100	3.30237	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.22100	0.24000	8.59729	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05300	0.03900	26.41509	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.59800	0.56400	5.68562	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.05100	0.05200	1.96078	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.28300	0.25100	11.30742	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.57300	0.60400	5.41012	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.01900	1.05100	3.14033	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.06200	0.06400	3.22581	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.24400	0.21300	12.70492	0.00000	0.0000	250
27/02/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.45700	0.42300	7.43982	0.00000	0.0000	4,620
27/02/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.04200	0.04300	2.38095	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.32400	0.29200	9.87654	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.55000	0.51600	6.18182	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.29700	0.32100	8.08081	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.02900	0.02000	31.03448	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.33900	0.36500	7.66962	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	100
27/02/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.72000	0.75200	4.44444	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.08900	0.09400	5.61798	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.17100	0.14300	16.37427	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.02100	0.02000	4.76190	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.50300	0.46900	6.75944	0.00000	0.0000	366
27/02/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.18600	0.20400	9.67742	0.00000	0.0000	5,000
27/02/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	2,520
27/02/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.21800	1.25100	2.70936	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.46800	1.50100	2.24796	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.12800	0.14000	9.37500	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.11000	0.08900	19.09091	0.00000	0.0000	13,860
27/02/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	6,620
27/02/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.64500	0.61100	5.27132	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.41800	1.45100	2.32722	0.00000	0.0000	0
27/02/2012	\$ / 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
27/02/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.67100	0.70300	4.76900	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.20600	0.17700	14.07767	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	4,850
27/02/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.79000	0.75700	4.17722	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.16900	1.20100	2.73738	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.10700	0.11400	6.54206	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.13900	0.11300	18.70504	0.00000	0.0000	166
27/02/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.06900	1.10100	2.99345	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.11900	1.15100	2.85970	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,420
27/02/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.26800	1.30100	2.60252	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.51800	1.55100	2.17391	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.83900	0.80500	4.05244	0.00000	0.0000	250
27/02/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	6,750
27/02/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.88700	0.85400	3.72041	0.00000	0.0000	190
27/02/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3
27/02/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.18300	1.15000	2.78952	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.38300	1.35000	2.38612	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,100
27/02/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.98500	0.95200	3.35025	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.03500	1.00200	3.18841	0.00000	0.0000	176
27/02/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.13400	1.10100	2.91005	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	15,860
27/02/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.08400	1.05100	3.04428	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.63200	1.59900	2.02206	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.88200	1.84900	1.75345	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.58200	1.54900	2.08597	0.00000	0.0000	0
27/02/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
27/02/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.71970	7.75280	0.42877	7.77220	7.7359	67,191
27/02/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.55400	0.57900	4.51264	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.08400	0.07600	9.52381	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.51700	0.54000	4.44874	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.09700	0.08700	10.30928	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
27/02/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.59300	0.61800	4.21585	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07300	0.06500	10.95890	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.16800	0.17200	2.38095	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.54800	0.51900	5.29197	0.00000	0.0000	132
27/02/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.98900	1.02100	3.23559	0.00000	0.0000	4,850
27/02/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.10100	0.10400	2.97030	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.88100	0.85100	3.40522	0.00000	0.0000	100
27/02/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.08500	0.08700	2.35294	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.01500	0.98400	3.05419	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.10600	1.07500	2.80289	0.00000	0.0000	132
27/02/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.75900	0.78800	3.82082	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.39200	0.40800	4.08163	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.17200	0.15500	9.88372	0.00000	0.0000	14,000
27/02/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.19200	0.19800	3.12500	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.47200	0.44500	5.72034	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.14700	0.15100	2.72109	0.00000	0.0000	10,000
27/02/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.62700	0.59800	4.62520	0.00000	0.0000	132
27/02/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.27300	0.28200	3.29670	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.30300	0.27900	7.92079	0.00000	0.0000	5,000
27/02/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.19800	1.16700	2.58765	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.06800	0.07000	2.94118	0.00000	0.0000	5,000
27/02/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.29200	0.30400	4.10959	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.27200	0.25100	7.72059	0.00000	0.0000	10,000
27/02/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.57600	1.54400	2.03046	0.00000	0.0000	0
27/02/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	2,500
27/02/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.82170	7.85570	0.43469	7.86100	7.8520	10,118
27/02/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74400	0.76900	3.36022	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.12200	0.11300	7.37705	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.70800	0.73300	3.53107	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.13600	0.12700	6.61765	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.78100	0.80700	3.32907	0.00000	0.0000	16,000
27/02/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10900	0.10100	7.33945	0.00000	0.0000	9,200
27/02/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.15100	0.14100	6.62252	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.67300	0.69700	3.56612	0.00000	0.0000	37,000
27/02/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.41300	1.38200	2.19391	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.13500	0.13800	2.22222	0.00000	0.0000	360
27/02/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.37400	0.38500	2.94118	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.45200	0.42900	5.08850	0.00000	0.0000	360
27/02/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.20000	0.20500	2.50000	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.97800	0.94900	2.96524	0.00000	0.0000	4,000
27/02/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.50400	1.47300	2.06117	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.12600	0.12900	2.38095	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
27/02/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.14800	1.11800	2.61324	0.00000	0.0000	1,500
27/02/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.17000	0.17400	2.35294	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.45300	0.46700	3.09051	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.33100	0.31100	6.04230	0.00000	0.0000	2,500
27/02/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.81500	0.78700	3.43558	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.23700	0.24300	2.53165	0.00000	0.0000	2,500
27/02/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.31000	0.31900	2.90323	0.00000	0.0000	0
27/02/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.58800	0.56300	4.25170	0.00000	0.0000	2,000
27/02/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.92210	7.95640	0.43297	0.00000	0.0000	9,800
27/02/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.59200	0.60900	2.87162	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.37000	0.35300	4.59459	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.57100	0.58600	2.62697	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.39900	0.38000	4.76190	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.61500	0.63200	2.76423	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.34300	0.32600	4.95627	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.55200	0.53100	3.80435	0.00000	0.0000	540
27/02/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.47400	0.48700	2.74262	0.00000	0.0000	300
27/02/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.40300	1.37400	2.06700	0.00000	0.0000	0
27/02/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.22500	0.23000	2.22222	0.00000	0.0000	540
27/02/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.02320	8.05790	0.43250	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.62000	0.63500	2.41935	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.54700	0.52700	3.65631	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.60200	0.61600	2.32558	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.57900	0.55800	3.62694	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.63800	0.65400	2.50784	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.51500	0.49600	3.68932	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.39800	1.37200	1.85980	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.32100	0.33000	2.80374	0.00000	0.0000	180
27/02/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.56500	0.58000	2.65487	0.00000	0.0000	0
27/02/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.64200	0.62200	3.11526	0.00000	0.0000	180
27/02/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.20280	8.23550	0.39864	0.00000	0.0000	659
27/02/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.59600	0.60600	1.67785	0.00000	0.0000	0
27/02/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.37100	1.34800	1.67761	0.00000	0.0000	0
27/02/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.58400	0.59400	1.71233	0.00000	0.0000	0
27/02/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.40900	1.38600	1.63236	0.00000	0.0000	0
27/02/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.60700	0.61800	1.81219	0.00000	0.0000	0
27/02/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.33200	1.31000	1.65165	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.84720	8.88080	0.37978	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.29600	1.31300	1.31173	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.94900	0.93200	1.79136	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.27600	1.29300	1.33229	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.97900	0.96200	1.73647	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.31600	1.33400	1.36778	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.91900	0.90300	1.74102	0.00000	0.0000	0
27/02/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.64100	0.62500	2.49610	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
27/02/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.48800	1.50600	1.20968	0.00000	0.0000	200
27/02/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.92130	9.95490	0.33867	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.87500	1.89300	0.96000	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.15400	1.13800	1.38648	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.85400	1.87300	1.02481	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.18300	1.16800	1.26796	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.89600	1.91500	1.00211	0.00000	0.0000	0
27/02/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.12500	1.11000	1.33333	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.61830	7.65110	0.43054	0.00000	0.0000	404
27/02/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.15545	0.17033	9.57221	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.08715	0.06923	20.56225	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.12771	0.14026	9.82695	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.10941	0.08916	18.50836	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.18647	0.20372	9.25082	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.06817	0.05262	22.81062	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.59724	0.56344	5.65937	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.01554	0.01454	6.43501	0.00000	0.0000	80
27/02/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.71970	7.75280	0.42877	0.00000	0.0000	611
27/02/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.12138	0.12440	2.48805	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.75168	0.72160	4.00170	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.11410	0.11690	2.45399	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.79440	0.76410	3.81420	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.12924	0.13251	2.53018	0.00000	0.0000	0
27/02/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.70954	0.67971	4.20413	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19			Foreign Exchange Future	12.07850	12.12210	0.36097	12.16000	12.1600	18,881
27/02/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.64700	0.68400	5.71870	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.01900	0.01200	36.84211	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.60000	0.63600	6.00000	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.69400	0.73300	5.61960	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.55500	0.59000	6.30631	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.27500	0.29300	6.54545	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.09700	0.07100	26.80412	0.00000	0.0000	6,000
27/02/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.08400	1.12600	3.87454	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	768
27/02/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.34700	0.37100	6.91643	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.06900	0.04900	28.98551	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.31000	0.26500	14.51613	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.74200	0.78100	5.25606	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.18300	1.22500	3.55030	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00500	0.00300	40.00000	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
27/02/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.42600	0.45500	6.80751	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04800	0.03300	31.25000	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.98500	1.02700	4.26396	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.21100	0.22300	5.68720	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.13300	0.10100	24.06015	0.00000	0.0000	768
27/02/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.24200	0.25700	6.19835	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.11400	0.08500	25.43860	0.00000	0.0000	9,000
27/02/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.51300	0.46500	9.35673	0.00000	0.0000	3,000
27/02/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.79000	0.74300	5.94937	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	3,000
27/02/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.47700	1.43200	3.04672	0.00000	0.0000	0
27/02/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	9,000
27/02/2012	£ / R 2012/06/18			Foreign Exchange Future	12.23050	12.27450	0.35976	0.00000	0.0000	2,984
27/02/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.58200	0.60600	4.12371	0.00000	0.0000	0
27/02/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.20200	0.18200	9.90099	0.00000	0.0000	0
27/02/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.55200	0.57500	4.16667	0.00000	0.0000	0
27/02/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.22200	0.20100	9.45946	0.00000	0.0000	0
27/02/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.61300	0.63800	4.07830	0.00000	0.0000	0
27/02/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.18300	0.16400	10.38251	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17			Foreign Exchange Future	12.38270	12.42770	0.36341	0.00000	0.0000	1,499
27/02/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.27800	0.28400	2.15827	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.34500	1.30600	2.89963	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.26900	0.27500	2.23048	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.38600	1.34700	2.81385	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.28700	0.29300	2.09059	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.30400	1.26500	2.99080	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.16600	1.19700	2.65866	0.00000	0.0000	0
27/02/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	6,000
27/02/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09440	0.09520	0.84746	0.09538	0.0954	3,840
27/02/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00466	0.00538	15.45064	0.00000	0.0000	0
27/02/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00026	0.00018	30.76923	0.00000	0.0000	0
27/02/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00028	0.00035	25.00000	0.00000	0.0000	0
27/02/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00588	0.00515	12.41497	0.00000	0.0000	0
27/02/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01441	0.01520	5.48230	0.00000	0.0000	0
27/02/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09570	0.09660	0.94044	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00093	0.00106	13.97849	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01323	0.01246	5.82011	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00033	0.00038	15.15152	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02263	0.02178	3.75608	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00290	0.00328	13.10345	0.00000	0.0000	0
27/02/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00520	0.00468	10.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19			Foreign Exchange Future	10.24640	10.24080	0.05465	10.30050	10.2475	25,567

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
27/02/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.21200	0.20200	4.71698	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.06600	0.06100	7.57576	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.18000	0.16900	6.11111	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.08400	0.07800	7.14286	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.24800	0.23800	4.03226	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.05200	0.04700	9.61538	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.19700	1.19100	0.50125	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.12300	0.11100	9.75610	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.12700	0.12000	5.51181	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.45800	0.45200	1.31004	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.24700	1.24100	0.48115	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.36900	0.36100	2.16802	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.03200	0.02600	18.75000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.38600	0.38500	0.25907	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.52200	0.52200	0.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	3,400
27/02/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.15700	0.15000	4.45860	0.00000	0.0000	10,200
27/02/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.85800	0.86200	0.46620	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.25500	1.26000	0.39841	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.66400	0.66600	0.30120	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.50500	1.50900	0.26578	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.71200	0.71500	0.42135	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.70000	0.69400	0.85714	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.05600	1.06100	0.47348	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	3,400
27/02/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.56800	0.57000	0.35211	0.00000	0.0000	3,400
27/02/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.76000	0.76400	0.52632	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	6,800
27/02/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.35500	1.36000	0.36900	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,200
27/02/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.28600	0.27700	3.14685	0.00000	0.0000	0
27/02/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	3,400
27/02/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.32600	0.31800	2.45399	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
27/02/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.03000	0.02700	10.00000	0.00000	0.0000	10,200
27/02/2012	€ / R 2012/06/18			Foreign Exchange Future	10.38860	10.38260	0.05776	0.00000	0.0000	25,945
27/02/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.30400	0.29900	1.64474	0.00000	0.0000	0
27/02/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.31500	0.31600	0.31746	0.00000	0.0000	0
27/02/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.28400	0.27900	1.76056	0.00000	0.0000	0
27/02/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.34500	0.34600	0.28986	0.00000	0.0000	0
27/02/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.32700	0.32300	1.22324	0.00000	0.0000	0
27/02/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.28800	0.29000	0.69444	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17			Foreign Exchange Future	10.53350	10.52870	0.04557	0.00000	0.0000	1,250
27/02/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.35600	0.38200	7.30337	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.54800	0.57900	5.65693	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.36700	0.36200	1.36240	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60900	0.60900	0.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.37700	0.37200	1.32626	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.51900	0.51900	0.00000	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.16600	1.16000	0.51458	0.00000	0.0000	0
27/02/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.08300	0.08100	2.40964	0.00000	0.0000	10,200
27/02/2012	€ / R 2013/12/13			Foreign Exchange Future	10.93710	10.93090	0.05669	0.00000	0.0000	500
27/02/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.66700	0.66200	0.74963	0.00000	0.0000	0
27/02/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.22300	1.22400	0.08177	0.00000	0.0000	0
27/02/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.65300	0.64800	0.76570	0.00000	0.0000	0
27/02/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.25900	1.26000	0.07943	0.00000	0.0000	0
27/02/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.68100	0.67600	0.73421	0.00000	0.0000	0
27/02/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.18700	1.18800	0.08425	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.14650	8.15880	0.15099	0.00000	0.0000	16,123
27/02/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.89700	0.90900	1.33779	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.84700	0.85900	1.41677	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.94700	0.95900	1.26716	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.74800	0.76000	1.60428	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.19700	1.20900	1.00251	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.40400	0.41500	2.72277	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.69800	0.71000	1.71920	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.14700	1.15900	1.04621	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.94700	1.95900	0.61633	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.27000	0.27800	2.96296	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.02400	0.01900	20.83333	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
27/02/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.16760	8.17980	0.14937	0.00000	0.0000	8,330
27/02/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.57300	0.58200	1.57068	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05500	0.05200	5.45455	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.53300	0.54100	1.50094	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06500	0.06100	6.15385	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.61400	0.62300	1.46580	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.19540	8.20730	0.14520	0.00000	0.0000	2,728
27/02/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.31100	0.31400	0.96463	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.35200	0.34300	2.55682	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.29100	0.29400	1.03093	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.38200	0.37300	2.35602	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.33200	0.33600	1.20482	0.00000	0.0000	0
27/02/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.32300	0.31500	2.47678	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.21160	9.22600	0.15632	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.21300	2.22200	0.40669	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30100	0.29600	1.66113	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.17100	2.17900	0.36849	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.30900	0.30300	1.94175	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.25500	2.26400	0.39911	0.00000	0.0000	0
27/02/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29300	0.28800	1.70648	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.62470	7.62750	0.03672	0.00000	0.0000	10
27/02/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.13100	0.13100	0.00000	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.07500	0.07300	2.66667	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.16500	0.16600	0.60606	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.04000	0.03900	2.50000	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.71000	7.71280	0.03632	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08100	0.08000	1.23457	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.52100	0.51700	0.76775	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.56300	0.55900	0.71048	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.09000	0.08800	2.22222	0.00000	0.0000	0
27/02/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.48000	0.47500	1.04167	0.00000	0.0000	0
27/02/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.04080	0.03940	3.43137	0.00000	0.0000	0
27/02/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.20530	0.19340	5.79640	0.00000	0.0000	100,000
27/02/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.00040	0.00000	100.00000	0.00000	0.0000	12,500
27/02/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.11840	0.07950	32.85473	0.00000	0.0000	12,987
27/02/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.03250	0.03580	10.15385	0.00000	0.0000	12,500
27/02/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.04320	0.04810	11.34259	0.00000	0.0000	12,500
27/02/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.06960	0.07410	6.46552	0.00000	0.0000	5,670
27/02/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.50670	8.50260	0.04820	8.51100	8.5110	352
27/02/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	0
27/02/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.17900	0.17600	1.67598	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
27/02/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.07000	0.06400	8.57143	0.00000	0.0000	0
27/02/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.21300	0.21100	0.93897	0.00000	0.0000	0
27/02/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.10400	0.09700	6.73077	0.00000	0.0000	0
27/02/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.14700	0.14400	2.04082	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.63220	8.62770	0.05213	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.15600	0.15900	1.92308	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.62400	0.63100	1.12179	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.14500	0.14900	2.75862	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.66300	0.67100	1.20664	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.16700	0.17000	1.79641	0.00000	0.0000	0
27/02/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.58500	0.59200	1.19658	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.76190	8.75780	0.04679	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.42400	0.43300	2.12264	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.41200	0.42500	3.15534	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.40400	0.41300	2.22772	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.44200	0.45500	2.94118	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.44600	0.45400	1.79372	0.00000	0.0000	0
27/02/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.38400	0.39600	3.12500	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.36720	6.38180	0.22930	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.12100	0.13000	7.43802	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.11400	0.12300	7.89474	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.12800	0.13700	7.03125	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.42030	6.43520	0.23208	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.23600	0.24300	2.96610	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.11600	0.10800	6.89655	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.20600	0.21300	3.39806	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13600	0.12800	5.88235	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.26800	0.27500	2.61194	0.00000	0.0000	0
27/02/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09800	0.09000	8.16327	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
27/02/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.20890	1.21370	0.39706	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.02320	0.02510	8.18966	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01430	0.01140	20.27972	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00660	0.00670	1.51515	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.04770	0.04300	9.85325	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.06090	0.06500	6.73235	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
27/02/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00200	0.00130	35.00000	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.22320	1.22830	0.41694	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08770	0.09130	4.10490	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01450	0.01300	10.34483	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05580	0.05810	4.12186	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03260	0.02980	8.58896	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.12840	0.13290	3.50467	0.00000	0.0000	0
27/02/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00520	0.00460	11.53846	0.00000	0.0000	0

**Future Open Interest**

**550,045**

**Option Open Interest**

**384,924**

**Total**

**934,969**