



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/03/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2012	\$ / R 2012/03/19			Foreign Exchange Future	7.49230	7.54450	0.69672	7.53990	7.4830	186,606
02/03/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.46100	0.51100	10.84599	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.41200	0.46200	12.13592	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.51000	0.56100	10.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.49600	0.54700	10.28226	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
02/03/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.35100	0.40000	13.96011	0.00000	0.0000	30,100
02/03/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.26300	0.30800	17.11027	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02100	0.01400	33.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.69300	0.74500	7.50361	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.30600	0.35300	15.35948	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.74300	0.79500	6.99865	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.07600	0.09400	23.68421	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.13400	0.10000	25.37313	0.00000	0.0000	9,200
02/03/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.47000	0.42100	10.42553	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.15100	0.18600	23.17881	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.05900	0.04200	28.81356	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.81100	0.76000	6.28853	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.79300	0.84500	6.55738	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	10,000
02/03/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.86000	0.80900	5.93023	0.00000	0.0000	250
02/03/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.64400	0.69500	7.91925	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.01000	0.01200	20.00000	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
02/03/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.51800	0.46800	9.65251	0.00000	0.0000	7,051
02/03/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.39900	0.44800	12.28070	0.00000	0.0000	6,500
02/03/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.84300	0.89500	6.16845	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.12100	0.15100	24.79339	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.07900	0.05700	27.84810	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.71300	0.66100	7.29313	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.37700	0.32900	12.73210	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.44700	0.49700	11.18568	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.89300	0.94500	5.82307	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.33200	0.28500	14.15663	0.00000	0.0000	250
02/03/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.56600	0.51600	8.83392	0.00000	0.0000	4,620
02/03/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.42300	0.37500	11.34752	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.66400	0.61200	7.83133	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.18500	0.22400	21.08108	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.04300	0.03000	30.23256	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.22200	0.26400	18.91892	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03000	0.02000	33.33333	0.00000	0.0000	100
02/03/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.59400	0.64600	8.75421	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.03800	0.04700	23.68421	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.24600	0.20300	17.47967	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.61500	0.56400	8.29268	0.00000	0.0000	366
02/03/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.09500	0.12000	26.31579	0.00000	0.0000	5,000
02/03/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.10300	0.07600	26.21359	0.00000	0.0000	2,520
02/03/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.09200	1.14500	4.85348	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.34200	1.39500	3.94933	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.06000	0.07500	25.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.16800	0.13100	22.02381	0.00000	0.0000	13,860
02/03/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	6,620
02/03/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.76200	0.71000	6.82415	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.29200	1.34500	4.10217	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/03/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.54500	0.59600	9.35780	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.03000	0.03700	23.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.28800	0.24300	15.62500	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,850
02/03/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.91000	0.85800	5.71429	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.04200	1.09500	5.08637	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.04800	0.05900	22.91667	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.20600	0.16500	19.90291	0.00000	0.0000	166
02/03/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	0.94300	0.99500	5.51432	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	0.99200	1.04500	5.34274	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	2,420
02/03/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.14200	1.19500	4.64098	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	1.39200	1.44500	3.80747	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.95900	0.90800	5.31804	0.00000	0.0000	250
02/03/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,750
02/03/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	1.00900	0.95700	5.15362	0.00000	0.0000	190
02/03/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3
02/03/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	1.30800	1.25600	3.97554	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	1.50800	1.45600	3.44828	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,100
02/03/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	1.10900	1.05700	4.68891	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	1.15900	1.10700	4.48663	0.00000	0.0000	176
02/03/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	1.25800	1.20600	4.13355	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,860
02/03/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	1.20800	1.15700	4.22185	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.75800	1.70600	2.95791	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	2.00800	1.95600	2.58964	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/03/19	9.20	P	Foreign Exchange Future	1.70800	1.65600	3.04450	0.00000	0.0000	0
02/03/2012	\$ / R 2012/03/19	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,850
02/03/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.58300	7.64470	0.81366	7.63600	7.5800	93,901
02/03/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.44200	0.48700	10.18100	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.10900	0.09200	15.59633	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41000	0.45300	10.48780	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.12700	0.10800	14.96063	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
02/03/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.47600	0.52500	10.29412	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.09300	0.08000	13.97849	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12100	0.13300	9.91736	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.63800	0.58800	7.83699	0.00000	0.0000	132
02/03/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	0.85700	0.91500	6.76779	0.00000	0.0000	4,850
02/03/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.98900	0.93300	5.66229	0.00000	0.0000	100
02/03/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06000	0.06500	8.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	1.12700	1.07000	5.05768	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05400	0.05800	7.40741	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.22100	1.16300	4.75020	0.00000	0.0000	132
02/03/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.63400	0.68700	8.35962	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.30000	0.33400	11.33333	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.21700	0.18900	12.90323	0.00000	0.0000	14,000
02/03/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.13900	0.15400	10.79137	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.55600	0.50900	8.45324	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10500	0.11600	10.47619	0.00000	0.0000	10,000
02/03/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.72200	0.67100	7.06371	0.00000	0.0000	132
02/03/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.20200	0.22500	11.38614	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.36900	0.33000	10.56911	0.00000	0.0000	5,000
02/03/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.31600	1.25700	4.48328	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	5,000
02/03/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.21800	0.24300	11.46789	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.33500	0.29800	11.04478	0.00000	0.0000	10,000
02/03/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.70000	1.63900	3.58824	0.00000	0.0000	0
02/03/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.69300	7.74680	0.69934	0.00000	0.0000	7,183
02/03/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.63800	0.67800	6.26959	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.14500	0.13100	9.65517	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.60400	0.64300	6.45695	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.16100	0.14600	9.31677	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.67300	0.71400	6.09212	0.00000	0.0000	16,000
02/03/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.13000	0.11700	10.00000	0.00000	0.0000	9,200
02/03/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.17800	0.16200	8.98876	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.57100	0.60900	6.65499	0.00000	0.0000	37,000
02/03/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.51700	1.46800	3.23006	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.11000	0.11500	4.54545	0.00000	0.0000	360
02/03/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.30800	0.32800	6.49351	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.51500	0.48100	6.60194	0.00000	0.0000	360
02/03/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16300	0.17100	4.90798	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	1.07000	1.02400	4.29907	0.00000	0.0000	4,000
02/03/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.61000	1.55900	3.16770	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.10300	0.10600	2.91262	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
02/03/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.24500	1.19800	3.77510	0.00000	0.0000	1,500
02/03/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13800	0.14500	5.07246	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.37700	0.40200	6.63130	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.38400	0.35500	7.55208	0.00000	0.0000	2,500
02/03/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.90000	0.85700	4.77778	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.19300	0.20400	5.69948	0.00000	0.0000	2,500
02/03/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.25400	0.27000	6.29921	0.00000	0.0000	0
02/03/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.66100	0.62300	5.74887	0.00000	0.0000	2,000
02/03/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.79340	7.84780	0.69803	0.00000	0.0000	9,800
02/03/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.52200	0.54900	5.17241	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.42900	0.40100	6.52681	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.50200	0.52800	5.17928	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.45900	0.43000	6.31808	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.54200	0.57000	5.16605	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.39900	0.37200	6.76692	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.62100	0.58800	5.31401	0.00000	0.0000	540
02/03/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.41400	0.43600	5.31401	0.00000	0.0000	300
02/03/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.50200	1.45500	3.12916	0.00000	0.0000	0
02/03/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.19500	0.20300	4.10256	0.00000	0.0000	540
02/03/2012	\$ / R 2013/03/18			Foreign Exchange Future	7.89750	7.95380	0.71288	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.54400	0.57000	4.77941	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.59700	0.56600	5.19263	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.52700	0.55200	4.74383	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.63000	0.59800	5.07937	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.56200	0.58900	4.80427	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.56500	0.53500	5.30973	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.48400	1.43700	3.16712	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28100	0.29100	3.55872	0.00000	0.0000	180
02/03/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.49400	0.51800	4.85830	0.00000	0.0000	0
02/03/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.69700	0.66400	4.73458	0.00000	0.0000	180
02/03/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.07420	8.12950	0.68490	0.00000	0.0000	659
02/03/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.54700	0.56300	2.92505	0.00000	0.0000	0
02/03/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.45100	1.41100	2.75672	0.00000	0.0000	0
02/03/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.53700	0.55200	2.79330	0.00000	0.0000	0
02/03/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.49100	1.45000	2.74983	0.00000	0.0000	0
02/03/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.55800	0.57500	3.04659	0.00000	0.0000	0
02/03/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.41200	1.37300	2.76204	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.72830	8.78160	0.61066	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.22700	1.25500	2.28199	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.99900	0.97300	2.60260	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.20900	1.23500	2.15054	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.03100	1.00300	2.71581	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.24600	1.27500	2.32745	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.96800	0.94300	2.58264	0.00000	0.0000	0
02/03/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.69000	0.66600	3.47826	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
02/03/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.41800	1.44800	2.11566	0.00000	0.0000	200
02/03/2012	\$ / R 2015/12/14			Foreign Exchange Future	9.80240	9.85570	0.54374	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.80100	1.82600	1.38812	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.19900	1.17000	2.41868	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.78200	1.80600	1.34680	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.23000	1.20000	2.43902	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.82200	1.84700	1.37212	0.00000	0.0000	0
02/03/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.17000	1.14100	2.47863	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	7.49230	7.54450	0.69672	0.00000	0.0000	162
02/03/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.07570	0.09360	23.64597	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.13340	0.09910	25.71214	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.06032	0.07464	23.74005	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.16802	0.13014	22.54494	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.09460	0.12031	27.17759	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.10230	0.07581	25.89443	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.71238	0.66086	7.23210	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.00468	0.00536	14.52991	0.00000	0.0000	80
02/03/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.58300	7.64470	0.81366	0.00000	0.0000	967
02/03/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.08675	0.09460	9.04899	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.85375	0.79990	6.30747	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08145	0.08860	8.77839	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.89845	0.84390	6.07157	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.09249	0.10113	9.34155	0.00000	0.0000	0
02/03/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.80949	0.75643	6.55474	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19			Foreign Exchange Future	11.93800	11.95400	0.13403	11.95700	11.9570	16,556
02/03/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.51000	0.52200	2.35294	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02200	0.01800	18.18182	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.46500	0.47700	2.58065	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.55600	0.56900	2.33813	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.42100	0.43200	2.61283	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.16000	0.16600	3.75000	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.12200	0.11200	8.19672	0.00000	0.0000	6,000
02/03/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.94300	0.95800	1.59067	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	768
02/03/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.22400	0.23200	3.57143	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.08600	0.07800	9.30233	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.40200	0.38900	3.23383	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.60200	0.61600	2.32558	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.04200	1.05700	1.43954	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.00400	0.00300	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
02/03/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.29700	0.30700	3.36700	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.84500	0.85900	1.65680	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.11200	0.11700	4.46429	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.17400	0.16300	6.32184	0.00000	0.0000	768
02/03/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	9,000
02/03/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.62800	0.61500	2.07006	0.00000	0.0000	3,000
02/03/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.92000	0.90400	1.73913	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	3,000
02/03/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.61400	1.59800	0.99133	0.00000	0.0000	0
02/03/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	9,000
02/03/2012	£ / R 2012/06/18			Foreign Exchange Future	12.07420	12.10500	0.25509	12.12500	12.1160	4,388
02/03/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.46700	0.48700	4.28266	0.00000	0.0000	0
02/03/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.24300	0.23200	4.52675	0.00000	0.0000	0
02/03/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.44000	0.45900	4.31818	0.00000	0.0000	0
02/03/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.26600	0.25400	4.51128	0.00000	0.0000	0
02/03/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.49400	0.51600	4.45344	0.00000	0.0000	0
02/03/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.22000	0.21100	4.09091	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17			Foreign Exchange Future	12.23980	12.25920	0.15850	0.00000	0.0000	1,499
02/03/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.23300	0.22900	1.71674	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.44300	1.42000	1.59390	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.22600	0.22200	1.76991	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.48600	1.46300	1.54778	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.24000	0.23700	1.25000	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.40000	1.37800	1.57143	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.03000	1.05300	2.23301	0.00000	0.0000	0
02/03/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.14000	0.14400	2.85714	0.00000	0.0000	6,000
02/03/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.09220	0.09240	0.21692	0.00000	0.0000	3,840
02/03/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.00272	0.00283	4.04412	0.00000	0.0000	0
02/03/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00052	0.00043	17.30769	0.00000	0.0000	0
02/03/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
02/03/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00786	0.00766	2.54453	0.00000	0.0000	0
02/03/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.01221	0.01240	1.55610	0.00000	0.0000	0
02/03/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09340	0.09380	0.42827	0.00000	0.0000	25
02/03/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00062	0.00064	3.22581	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01522	0.01484	2.49671	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00021	0.00021	0.00000	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02481	0.02441	1.61225	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00202	0.00213	5.44554	0.00000	0.0000	0
02/03/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00662	0.00633	4.38066	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19			Foreign Exchange Future	9.97070	9.95600	0.14743	9.96130	9.9420	22,489

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
02/03/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.05500	0.04800	12.72727	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.18400	0.19200	4.34783	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.04200	0.03700	11.90476	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.22100	0.23100	4.52489	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.15000	0.15600	4.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	0.92200	0.90700	1.62690	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.30300	0.31500	3.96040	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.21400	0.20000	6.54206	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.97200	0.95700	1.54321	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.14300	0.13000	9.09091	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.07200	0.07400	2.77778	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.63300	0.64700	2.21169	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.78100	0.79600	1.92061	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	3,400
02/03/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.34700	0.36000	3.74640	0.00000	0.0000	10,200
02/03/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	1.13000	1.14500	1.32743	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	1.52900	1.54400	0.98103	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.93000	0.94500	1.61290	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.77900	1.79400	0.84317	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.98000	0.99500	1.53061	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	0.43100	0.41500	3.71230	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	1.32900	1.34400	1.12867	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,400
02/03/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.83100	0.84600	1.80505	0.00000	0.0000	3,400
02/03/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	1.03000	1.04500	1.45631	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,800
02/03/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.62900	1.64400	0.92081	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	10,200
02/03/2012	€ / R 2012/03/19	10.00	C	Foreign Exchange Future	0.09000	0.08000	11.11111	0.00000	0.0000	0
02/03/2012	€ / R 2012/03/19	10.00	P	Foreign Exchange Future	0.11900	0.12400	4.20168	0.00000	0.0000	3,400
02/03/2012	€ / R 2012/03/19	9.95	C	Foreign Exchange Future	0.11300	0.10100	10.61947	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
02/03/2012	€ / R 2012/03/19	9.95	P	Foreign Exchange Future	0.09200	0.09500	3.26087	0.00000	0.0000	10,200
02/03/2012	€ / R 2012/06/18			Foreign Exchange Future	10.09720	10.09500	0.02179	0.00000	0.0000	29,520
02/03/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.17900	0.17900	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.48200	0.48400	0.41494	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.16600	0.16600	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.51900	0.52100	0.38536	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.19300	0.19300	0.00000	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.44600	0.44800	0.44843	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.41200	0.41300	0.24272	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.20900	0.20800	0.47847	0.00000	0.0000	1,000
02/03/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.44800	0.44600	0.44643	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.15100	0.15100	0.00000	0.00000	0.0000	1,000
02/03/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.58700	0.58400	0.51107	0.00000	0.0000	0
02/03/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.09000	0.08900	1.11111	0.00000	0.0000	1,000
02/03/2012	€ / R 2012/09/17			Foreign Exchange Future	10.25040	10.23760	0.12487	0.00000	0.0000	1,250
02/03/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.26500	0.25900	2.26415	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.74000	0.74700	0.94595	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.24900	0.24400	2.00803	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.77400	0.78200	1.03359	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.28100	0.27500	2.13523	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.70600	0.71300	0.99150	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	0.90500	0.89400	1.21547	0.00000	0.0000	0
02/03/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.10500	0.10600	0.95238	0.00000	0.0000	10,200
02/03/2012	€ / R 2013/12/13			Foreign Exchange Future	10.65120	10.64090	0.09670	0.00000	0.0000	500
02/03/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.55800	0.54300	2.68817	0.00000	0.0000	0
02/03/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.40000	1.39500	0.35714	0.00000	0.0000	0
02/03/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.54600	0.53200	2.56410	0.00000	0.0000	0
02/03/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.43800	1.43400	0.27816	0.00000	0.0000	0
02/03/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.57000	0.55500	2.63158	0.00000	0.0000	0
02/03/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.36200	1.35700	0.36711	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.06590	8.09880	0.40789	0.00000	0.0000	16,184
02/03/2012	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.81700	0.84900	3.91677	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.76700	0.79900	4.17210	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.86600	0.89900	3.81062	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.66700	0.70000	4.94753	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.11600	1.14900	2.95699	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.32600	0.35500	8.89571	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.61800	0.65000	5.17799	0.00000	0.0000	0
02/03/2012	AUS\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	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
02/03/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.06600	1.09900	3.09568	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.86600	1.89900	1.76849	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.19400	0.22000	13.40206	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.07850	8.12080	0.52361	0.00000	0.0000	8,315
02/03/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.48700	0.52200	7.18686	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05900	0.05100	13.55932	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.44900	0.48100	7.12695	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.52800	0.56300	6.62879	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.11440	8.14590	0.38820	0.00000	0.0000	2,728
02/03/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.25300	0.26500	4.74308	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.37500	0.35600	5.06667	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.23500	0.24700	5.10638	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.40700	0.38800	4.66830	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.27100	0.28500	5.16605	0.00000	0.0000	0
02/03/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.34300	0.32600	4.95627	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.16570	9.16880	0.03382	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.13500	2.13800	0.14052	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26900	0.26900	0.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.09600	2.09900	0.14313	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28000	0.28000	0.00000	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.17800	2.18100	0.13774	0.00000	0.0000	0
02/03/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26200	0.26200	0.00000	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19			Foreign Exchange Future	7.60280	7.63380	0.40774	0.00000	0.0000	10
02/03/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.11400	0.13100	14.91228	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.06100	0.04700	22.95082	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.08500	0.10000	17.64706	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.08200	0.06600	19.51220	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.14700	0.16700	13.60544	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.04400	0.03300	25.00000	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.67830	7.71930	0.53397	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.54300	0.50500	6.99816	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06400	0.06600	3.12500	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.58600	0.54700	6.65529	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07900	0.08300	5.06329	0.00000	0.0000	0
02/03/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.50100	0.46400	7.38523	0.00000	0.0000	0
02/03/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.02520	0.02800	11.11111	0.00000	0.0000	0
02/03/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.24640	0.22780	7.54870	0.00000	0.0000	100,000
02/03/2012	CF CANDO CAAX 2012/03/30			Can-Do Future	0.02260	0.02510	11.06195	0.00000	0.0000	12,500
02/03/2012	CF CANDO CAAY 2012/04/30			Can-Do Future	0.03460	0.03700	6.93642	0.00000	0.0000	12,500

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
02/03/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.04890	0.05560	13.70143	0.00000	0.0000	5,670
02/03/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.27230	8.25350	0.22726	0.00000	0.0000	6,532
02/03/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
02/03/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.34800	0.36000	3.44828	0.00000	0.0000	0
02/03/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.01500	0.00900	40.00000	0.00000	0.0000	0
02/03/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.39300	0.40600	3.30789	0.00000	0.0000	0
02/03/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
02/03/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.30400	0.31500	3.61842	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.38220	8.37300	0.10976	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.10300	0.09100	11.65049	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.82100	0.81800	0.36541	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.09600	0.08400	12.50000	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.86400	0.86100	0.34722	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.11000	0.09800	10.90909	0.00000	0.0000	0
02/03/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.77800	0.77500	0.38560	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.51750	8.49740	0.23598	0.00000	0.0000	25
02/03/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.32300	0.31200	3.40557	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55600	0.56500	1.61871	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.30900	0.29700	3.88350	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59200	0.60000	1.35135	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.33900	0.32800	3.24484	0.00000	0.0000	0
02/03/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.52200	0.53100	1.72414	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.26510	6.28300	0.28571	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.07400	0.06300	14.86486	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.08000	0.06900	13.75000	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.06800	0.05800	14.70588	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.31020	6.33640	0.41520	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.15800	0.17300	9.49367	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.14800	0.13700	7.43243	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.13700	0.14700	7.29927	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.17700	0.16100	9.03955	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.18600	0.20200	8.60215	0.00000	0.0000	0
02/03/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.12600	0.11600	7.93651	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
02/03/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.18890	1.19760	0.73177	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.01120	0.01450	29.46429	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
02/03/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.02230	0.01690	24.21525	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.00210	0.00290	38.09524	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.06320	0.05530	12.50000	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.04200	0.04950	17.85714	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00310	0.00190	38.70968	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.20160	1.21200	0.86551	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.06980	0.07760	11.17479	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01820	0.01560	14.28571	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04200	0.04750	13.09524	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.04040	0.03550	12.12871	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.10830	0.11760	8.58726	0.00000	0.0000	0
02/03/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00670	0.00560	16.41791	0.00000	0.0000	0
Future Open Interest										543,809
Option Open Interest										385,424
Total										929,233