



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/01/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
04/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.14350	8.21540	0.88291	8.23300	8.1500	232,343
04/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.12400	1.19300	6.13879	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.07600	1.14500	6.41264	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.17200	1.24100	5.88737	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.15800	1.22800	6.04491	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	1,000
04/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.01600	1.08400	6.69291	0.00000	0.0000	30,100
04/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.92300	0.98900	7.15060	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.35200	1.42300	5.25148	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.96900	1.03600	6.91434	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02600	0.02100	19.23077	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.40100	1.47200	5.06781	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.66800	0.72400	8.38323	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.07500	0.05900	21.33333	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.41000	0.44700	9.02439	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.21700	0.18200	16.12903	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.78900	0.85000	7.73131	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.04600	0.03500	23.91304	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.26300	0.28600	8.74525	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.42000	0.37100	11.66667	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.45000	1.52100	4.89655	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	10,000
04/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.24700	0.26900	8.90688	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.45400	0.40400	11.01322	0.00000	0.0000	250
04/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.30300	1.37400	5.44896	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.38500	0.42000	9.09091	0.00000	0.0000	3,250

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
04/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.24200	0.20500	15.28926	0.00000	0.0000	7,051
04/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.06300	1.13200	6.49106	0.00000	0.0000	10,000
04/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.49900	1.57000	4.73649	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.74700	0.80700	8.03213	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.05400	0.04200	22.22222	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.29800	0.32500	9.06040	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.35500	0.31000	12.67606	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.46400	0.50600	9.05172	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.17100	0.14100	17.54386	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.11000	1.18000	6.30631	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.54800	1.62000	4.65116	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.49300	0.53800	9.12779	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.15000	0.12300	18.00000	0.00000	0.0000	250
04/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.36100	0.39400	9.14127	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.26800	0.22900	14.55224	0.00000	0.0000	4,620
04/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.43600	0.47600	9.17431	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.19300	0.16100	16.58031	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.31800	0.34700	9.11950	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.32500	0.28200	13.23077	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.83100	0.89600	7.82190	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03800	0.03100	18.42105	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.87700	0.94300	7.52566	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.25500	1.32500	5.57769	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.55800	0.60900	9.13978	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.11500	0.09400	18.26087	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.33900	0.37000	9.14454	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.29600	0.25500	13.85135	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.70700	0.76500	8.20368	0.00000	0.0000	5,000
04/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.06400	0.05000	21.87500	0.00000	0.0000	2,420
04/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.74600	1.81800	4.12371	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	1.99500	2.06700	3.60902	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.63000	0.68500	8.73016	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.08700	0.07000	19.54023	0.00000	0.0000	13,860
04/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.28000	0.30500	8.92857	0.00000	0.0000	6,620
04/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.38700	0.34000	12.14470	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.94500	2.01700	3.70180	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	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
04/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.20600	1.27600	5.80431	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.52400	0.57300	9.35115	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.13100	0.10800	17.55725	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.23200	0.25200	8.62069	0.00000	0.0000	4,850
04/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.48900	0.43700	10.63395	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.69700	1.76800	4.18385	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.59300	0.64600	8.93761	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.10000	0.08100	19.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.59700	1.66900	4.50845	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.64700	1.71900	4.37158	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	2,420
04/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.79600	1.86800	4.00891	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.04500	2.11700	3.52078	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.21800	0.23700	8.71560	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.52500	0.47200	10.09524	0.00000	0.0000	250
04/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.20500	0.22200	8.29268	0.00000	0.0000	4,000
04/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.56200	0.50700	9.78648	0.00000	0.0000	190
04/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.14400	0.15400	6.94444	0.00000	0.0000	4,853
04/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.80100	0.73900	7.74032	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.97200	0.90800	6.58436	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.11500	0.12300	6.95652	0.00000	0.0000	2,100
04/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.18200	0.19600	7.69231	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.63900	0.58100	9.07668	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.17100	0.18500	8.18713	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.67800	0.62000	8.55457	0.00000	0.0000	176
04/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.75900	0.69900	7.90514	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.15200	0.16400	7.89474	0.00000	0.0000	15,860
04/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.71900	0.65900	8.34492	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.16200	0.17400	7.40741	0.00000	0.0000	366
04/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.19500	1.12900	5.52301	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.08800	0.09400	6.81818	0.00000	0.0000	2,000
04/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.42600	1.35800	4.76858	0.00000	0.0000	0
04/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.06900	0.07300	5.79710	0.00000	0.0000	2,000
04/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.24760	8.32000	0.87783	8.32450	8.2630	26,738
04/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.08900	1.14900	5.50964	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.09100	0.07900	13.18681	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.04800	1.10700	5.62977	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.10000	0.08700	13.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.13000	1.19100	5.39823	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.08200	0.07100	13.41463	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
04/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.56200	0.59300	5.51601	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.41400	0.37300	9.90338	0.00000	0.0000	132
04/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.52700	1.59500	4.45318	0.00000	0.0000	4,850
04/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.41600	0.43800	5.28846	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.66800	0.61800	7.48503	0.00000	0.0000	200
04/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.37300	0.39100	4.82574	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.77500	0.72100	6.96774	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.34700	0.36300	4.61095	0.00000	0.0000	0
04/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.84900	0.79300	6.59600	0.00000	0.0000	132
04/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.34620	8.42130	0.89981	0.00000	0.0000	6,256
04/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.27600	1.33700	4.78056	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.13000	0.11600	10.76923	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.23800	1.29700	4.76575	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.14200	0.12600	11.26761	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.31500	1.37700	4.71483	0.00000	0.0000	16,000
04/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.11900	0.10600	10.92437	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.15400	0.13700	11.03896	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.20000	1.25800	4.83333	0.00000	0.0000	37,000
04/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.18000	1.12100	5.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.42600	0.44200	3.75587	0.00000	0.0000	360
04/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.83200	0.86900	4.44712	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.38600	0.34800	9.84456	0.00000	0.0000	360
04/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.55900	0.58300	4.29338	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.81300	0.76200	6.27306	0.00000	0.0000	4,000
04/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.25800	1.19800	4.76948	0.00000	0.0000	0
04/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.40400	0.41900	3.71287	0.00000	0.0000	5,500
04/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.95400	0.89900	5.76520	0.00000	0.0000	1,500
04/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.50000	0.52000	4.00000	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.44050	8.51910	0.93122	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.08700	1.13200	4.13983	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.34700	0.31300	9.79827	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.06100	1.10400	4.05278	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.37100	0.33500	9.70350	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.11400	1.16000	4.12926	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.32400	0.29100	10.18519	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.50100	0.45800	8.58283	0.00000	0.0000	540
04/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.94100	0.97700	3.82572	0.00000	0.0000	300
04/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.22700	1.17000	4.64548	0.00000	0.0000	0
04/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.56700	0.58900	3.88007	0.00000	0.0000	540
04/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.52230	8.60130	0.92698	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.10500	1.14100	3.25792	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.53300	0.49000	8.06754	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.08300	1.11800	3.23176	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.56100	0.51700	7.84314	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
04/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.12700	1.16500	3.37178	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.50500	0.46400	8.11881	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.27800	1.22400	4.22535	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.70000	0.72500	3.57143	0.00000	0.0000	180
04/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.04100	1.07400	3.17003	0.00000	0.0000	0
04/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.61900	0.57300	7.43134	0.00000	0.0000	180
04/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.73860	8.81560	0.88115	0.00000	0.0000	659
04/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.08000	1.10900	2.68519	0.00000	0.0000	0
04/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.31900	1.27100	3.63912	0.00000	0.0000	0
04/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.06400	1.09300	2.72556	0.00000	0.0000	0
04/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.35300	1.30500	3.54767	0.00000	0.0000	0
04/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.09600	1.12600	2.73723	0.00000	0.0000	0
04/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.28500	1.23800	3.65759	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.24660	9.31860	0.77866	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.81700	1.83800	1.15575	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.07000	1.01900	4.76636	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.79900	1.82100	1.22290	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.10200	1.05200	4.53721	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.83700	1.85600	1.03430	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.04000	0.98700	5.09615	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.76700	0.72000	6.12777	0.00000	0.0000	0
04/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.01400	2.03900	1.24131	0.00000	0.0000	200
04/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.37340	10.44540	0.69408	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.52800	2.55300	0.98892	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.35500	1.30800	3.46863	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.50900	2.53600	1.07613	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.38600	1.34100	3.24675	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.54600	2.57200	1.02121	0.00000	0.0000	0
04/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.32300	1.27700	3.47695	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.14350	8.21540	0.88291	0.00000	0.0000	801
04/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.66784	0.72441	8.47059	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.07434	0.05901	20.62147	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.62996	0.68464	8.67992	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.08646	0.06924	19.91672	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.70696	0.76532	8.25506	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.06346	0.04992	21.33627	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.35486	0.30948	12.78814	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.29836	0.32488	8.88859	0.00000	0.0000	80
04/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.24760	8.32000	0.87783	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.46609	0.49096	5.33588	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.56849	0.52096	8.36075	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.44879	0.47245	5.27195	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.60119	0.55245	8.10725	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.48415	0.51027	5.39502	0.00000	0.0000	0
04/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.53655	0.49027	8.62548	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
04/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.68790	12.83380	1.14991	12.79000	12.7900	10,613
04/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.27200	1.41400	11.16352	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03400	0.03000	11.76471	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.22600	1.36600	11.41925	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.31900	1.46200	10.84155	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.03100	0.02800	9.67742	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.18100	1.31800	11.60034	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.04300	0.03400	20.93023	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.87900	1.00400	14.22071	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.70700	1.85100	8.43585	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	768
04/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.96200	1.09100	13.40956	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.07400	0.05700	22.97297	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.59400	0.68800	15.82492	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.20600	0.15400	25.24272	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.36700	1.51000	10.46086	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02900	0.02600	10.34483	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.80400	1.94900	8.03769	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.04800	1.18100	12.69084	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.06000	0.04700	21.66667	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.60900	1.75300	8.94966	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.79900	0.91900	15.01877	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.11100	0.08500	23.42342	0.00000	0.0000	768
04/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.83900	0.96100	14.54112	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.10100	0.07700	23.76238	0.00000	0.0000	9,000
04/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.45500	0.53300	17.14286	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.31700	0.24900	21.45110	0.00000	0.0000	3,000
04/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.49000	0.39900	18.57143	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.32800	0.38300	16.76829	0.00000	0.0000	3,000
04/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	1.01500	0.89500	11.82266	0.00000	0.0000	0
04/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.15300	0.17900	16.99346	0.00000	0.0000	9,000
04/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.83710	12.98370	1.14200	12.91000	12.9100	2,980
04/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.20400	1.31300	9.05316	0.00000	0.0000	0
04/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.21700	0.17900	17.51152	0.00000	0.0000	0
04/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.16900	1.27600	9.15312	0.00000	0.0000	0
04/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.23200	0.19200	17.24138	0.00000	0.0000	0
04/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.23900	1.35100	9.03955	0.00000	0.0000	0
04/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.20200	0.16700	17.32673	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17			Foreign Exchange Future	12.97710	13.12820	1.16436	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.72000	0.75300	4.58333	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.19300	1.07500	9.89103	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
04/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.70400	0.73600	4.54545	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.22700	1.10800	9.69845	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.73600	0.77000	4.61957	0.00000	0.0000	0
04/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.15900	1.04200	10.09491	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10630	0.10720	0.84666	0.10791	0.1079	4,421
04/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01638	0.01727	5.43346	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00008	0.00007	12.50000	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00746	0.00815	9.24933	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00116	0.00095	18.10345	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02632	0.02722	3.41945	0.00000	0.0000	0
04/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00002	0.00002	0.00000	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10790	0.10870	0.74143	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00657	0.00685	4.26180	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00667	0.00615	7.79610	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00369	0.00380	2.98103	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01379	0.01310	5.00363	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01195	0.01251	4.68619	0.00000	0.0000	0
04/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00205	0.00181	11.70732	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.61900	10.65140	0.30511	10.70500	10.6300	21,377
04/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.62600	0.64900	3.67412	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.10700	0.09800	8.41121	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.59000	0.61300	3.89831	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12100	0.11200	7.43802	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.66300	0.68900	3.92157	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09400	0.08800	6.38298	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.57900	1.61100	2.02660	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.52200	0.54300	4.02299	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15300	0.14200	7.18954	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.87100	0.90000	3.32951	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05200	0.04900	5.76923	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.62800	1.66000	1.96560	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.78500	0.81300	3.56688	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.32500	0.34100	4.92308	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.30600	0.29000	5.22876	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.26700	0.27800	4.11985	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.39800	0.37700	5.27638	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.49000	0.51100	4.28571	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.17100	0.16000	6.43275	0.00000	0.0000	10,200
04/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.16800	0.17500	4.16667	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.64900	0.62400	3.85208	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.10300	0.10600	2.91262	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.98400	0.95500	2.94715	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
04/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.21900	0.22800	4.10959	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.50000	0.47700	4.60000	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.20900	1.17900	2.48139	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.20500	0.21300	3.90244	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.53600	0.51200	4.47761	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.09600	1.12700	2.82847	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.13100	0.13500	3.05344	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.81200	0.78400	3.44828	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.25000	0.26000	4.00000	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.43100	0.40900	5.10441	0.00000	0.0000	3,400
04/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.57300	0.54800	4.36300	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.19200	0.19900	3.64583	0.00000	0.0000	3,400
04/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.07300	1.04400	2.70270	0.00000	0.0000	0
04/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.09200	0.09500	3.26087	0.00000	0.0000	10,200
04/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.76740	10.79890	0.29255	10.81100	10.8110	14,099
04/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.71000	0.72800	2.53521	0.00000	0.0000	0
04/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.34300	0.32900	4.08163	0.00000	0.0000	0
04/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.68400	0.70100	2.48538	0.00000	0.0000	0
04/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.36700	0.35200	4.08719	0.00000	0.0000	0
04/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.73700	0.75500	2.44233	0.00000	0.0000	0
04/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.32000	0.30600	4.37500	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.91220	10.94670	0.31616	0.00000	0.0000	350
04/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.78600	0.76900	2.16285	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59900	0.54800	8.51419	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.76100	0.77900	2.36531	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62400	0.60800	2.56410	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.77600	0.79500	2.44845	0.00000	0.0000	0
04/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.53900	0.52400	2.78293	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.33560	11.37280	0.32817	0.00000	0.0000	500
04/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.21400	1.22900	1.23558	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.37100	1.34900	1.60467	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.19800	1.21100	1.08514	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.40500	1.38100	1.70819	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.23100	1.24700	1.29976	0.00000	0.0000	0
04/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.33800	1.31700	1.56951	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19			Foreign Exchange Future	8.36100	8.42800	0.80134	8.41100	8.4015	28,248
04/01/2012	AUS\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.12800	1.19200	5.67376	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.08000	1.14400	5.92593	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.17600	1.24000	5.44218	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
04/01/2012	AUS\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.98500	1.04800	6.39594	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
04/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.41900	1.48500	4.65116	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.67500	0.73100	8.29630	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.06400	0.05300	17.18750	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.93800	1.00000	6.60981	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.37000	1.43600	4.81752	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.16200	2.22900	3.09898	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.55700	0.60900	9.33573	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.09600	0.08100	15.62500	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.39430	8.46000	0.78267	0.00000	0.0000	6,933
04/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.87500	0.92700	5.94286	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.13100	0.11700	10.68702	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.83800	0.88800	5.96659	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.14400	0.12800	11.11111	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.91300	0.96600	5.80504	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.11900	0.10600	10.92437	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.42810	8.49630	0.80920	0.00000	0.0000	2,298
04/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.62400	0.66200	6.08974	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.43200	0.40200	6.94444	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.60000	0.63600	6.00000	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.45800	0.42600	6.98690	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.64900	0.68800	6.00924	0.00000	0.0000	0
04/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.40700	0.37800	7.12531	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.46550	9.48770	0.23454	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.52400	2.54800	0.95087	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.35900	0.36000	0.27855	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.48300	2.50700	0.96657	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.36800	0.36900	0.27174	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.56500	2.58900	0.93567	0.00000	0.0000	0
04/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35000	0.35100	0.28571	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.04780	8.11220	0.80022	0.00000	0.0000	10
04/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.53500	0.59300	10.84112	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.03700	0.03100	16.21622	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.49400	0.55000	11.33603	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.04600	0.03800	17.39130	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.57800	0.63700	10.20761	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.13650	8.20040	0.78535	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.33900	0.36900	8.84956	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.35300	0.31900	9.63173	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.32000	0.34700	8.43750	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
04/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.38400	0.34700	9.63542	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.36100	0.39200	8.58726	0.00000	0.0000	0
04/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.32500	0.29200	10.15385	0.00000	0.0000	0
04/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.32950	0.35640	8.16388	0.00000	0.0000	100,000
04/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.11490	0.09730	15.31767	0.00000	0.0000	100,000
04/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.13790	0.16060	16.46120	0.00000	0.0000	12,500
04/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.11130	0.12450	11.85984	0.00000	0.0000	12,500
04/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.04540	0.03100	31.71806	0.00000	0.0000	19,481
04/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.08250	0.06610	19.87879	0.00000	0.0000	12,987
04/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.72590	8.75050	0.28192	0.00000	0.0000	223
04/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.36700	0.37000	0.81744	0.00000	0.0000	0
04/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.24100	0.22000	8.71369	0.00000	0.0000	0
04/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.34300	0.34500	0.58309	0.00000	0.0000	0
04/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.26700	0.24500	8.23970	0.00000	0.0000	0
04/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.39200	0.39600	1.02041	0.00000	0.0000	0
04/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.21600	0.19600	9.25926	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.85750	8.88320	0.29015	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.44400	0.45100	1.57658	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.68700	0.66800	2.76565	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.42800	0.43400	1.40187	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.72100	0.70100	2.77393	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.46000	0.46700	1.52174	0.00000	0.0000	0
04/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.65300	0.63400	2.90965	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.39850	6.39850	0.00000	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.22800	0.22700	0.43860	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.11300	0.11200	0.88496	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22200	0.22100	0.45045	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.11700	0.11600	0.85470	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23400	0.23300	0.42735	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.10900	0.10800	0.91743	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.44270	6.44270	0.00000	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.37100	0.36800	0.80863	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.22800	0.22500	1.31579	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.34500	0.34100	1.15942	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.25200	0.24800	1.58730	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.39800	0.39500	0.75377	0.00000	0.0000	0
04/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.20500	0.20200	1.46341	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
04/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.29190	1.30190	0.77405	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
04/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.10590	0.11340	7.08215	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01400	0.01150	17.85714	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07200	0.07790	8.19444	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.03010	0.02600	13.62126	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.14700	0.15590	6.05442	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00510	0.00400	21.56863	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.30570	1.31650	0.82714	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.17240	0.18090	4.93039	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01670	0.01440	13.77246	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.13630	0.14350	5.28247	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.03060	0.02700	11.76471	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21380	0.22340	4.49018	0.00000	0.0000	0
04/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00810	0.00690	14.81481	0.00000	0.0000	0

Future Open Interest

616,317

Option Open Interest

258,276

Total

874,593