



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 04/04/2012

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
04/04/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.76260	7.90010	1.77131	7.91800	7.8080	193,409
04/04/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.54800	0.67100	22.44526	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03500	0.02100	40.00000	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.50500	0.62600	23.96040	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04200	0.02600	38.09524	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.59200	0.71700	21.11486	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.02900	0.01700	41.37931	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.11000	0.14800	34.54545	0.00000	0.0000	20,100
04/04/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.44700	0.34800	22.14765	0.00000	0.0000	132
04/04/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.01800	1.15400	13.35953	0.00000	0.0000	4,850
04/04/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.05600	0.07400	32.14286	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.79300	0.67400	15.00631	0.00000	0.0000	100
04/04/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.04500	0.05900	31.11111	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.93200	0.80900	13.19742	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.03900	0.05000	28.20513	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.02600	0.90000	12.28070	0.00000	0.0000	132
04/04/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.77500	0.90800	17.16129	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	2,000
04/04/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.35600	0.45600	28.08989	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.09300	0.05600	39.78495	0.00000	0.0000	14,000
04/04/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.13300	0.17800	33.83459	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.37000	0.27800	24.86486	0.00000	0.0000	2,000
04/04/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.09200	0.12300	33.69565	0.00000	0.0000	10,000
04/04/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.52900	0.42300	20.03781	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.21500	0.29100	35.34884	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.20200	0.14100	30.19802	0.00000	0.0000	5,000
04/04/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.12100	0.99400	11.32917	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03400	0.04400	29.41176	0.00000	0.0000	5,000
04/04/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.23900	0.32000	33.89121	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.17600	0.12000	31.81818	0.00000	0.0000	10,000
04/04/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.50800	1.37600	8.75332	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.06500	0.08700	33.84615	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
04/04/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.70200	0.58700	16.38177	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.72800	0.86000	18.13187	0.00000	0.0000	0
04/04/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	20,100
04/04/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.15200	0.10100	33.55263	0.00000	0.0000	100
04/04/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.26500	0.35100	32.45283	0.00000	0.0000	6,700
04/04/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.86610	8.00540	1.77089	8.00910	7.9450	10,823
04/04/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74200	0.86000	15.90296	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07600	0.05500	27.63158	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.70200	0.81800	16.52422	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.08600	0.06300	26.74419	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.78200	0.90400	15.60102	0.00000	0.0000	16,000
04/04/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.06600	0.04900	25.75758	0.00000	0.0000	9,200
04/04/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.09700	0.07200	25.77320	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.66300	0.77700	17.19457	0.00000	0.0000	37,000
04/04/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.33500	1.21500	8.98876	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10100	0.12000	18.81188	0.00000	0.0000	360
04/04/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.32700	0.39400	20.48930	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.36100	0.28900	19.94460	0.00000	0.0000	360
04/04/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.15700	0.18900	20.38217	0.00000	0.0000	2,000
04/04/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.89100	0.78400	12.00898	0.00000	0.0000	4,000
04/04/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.42700	1.30600	8.47933	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09300	0.11100	19.35484	0.00000	0.0000	5,500
04/04/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.06400	0.95200	10.52632	0.00000	0.0000	1,500
04/04/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13000	0.15700	20.76923	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.41300	0.49500	19.85472	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.24700	0.19000	23.07692	0.00000	0.0000	2,500
04/04/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.72500	0.62500	13.79310	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.19100	0.23000	20.41885	0.00000	0.0000	2,500
04/04/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.26100	0.31600	21.07280	0.00000	0.0000	0
04/04/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.49500	0.41100	16.96970	0.00000	0.0000	2,000
04/04/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.96790	8.10970	1.77964	8.12830	8.0677	21,886
04/04/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.55400	0.63700	14.98195	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.28600	0.22700	20.62937	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.53000	0.61000	15.09434	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.31200	0.25000	19.87179	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.57900	0.66700	15.19862	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.26100	0.20700	20.68966	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45900	0.38400	16.33987	0.00000	0.0000	540
04/04/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42700	0.49400	15.69087	0.00000	0.0000	300
04/04/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.31800	1.20500	8.57360	0.00000	0.0000	0
04/04/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.18600	0.21500	15.59140	0.00000	0.0000	540
04/04/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.07540	8.22400	1.84016	8.17370	8.1737	8,593
04/04/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.58200	0.66000	13.40206	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.45700	0.38600	15.53611	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.56200	0.63800	13.52313	0.00000	0.0000	0

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04/04/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.48700	0.41400	14.98973	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.60200	0.68200	13.28904	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.42700	0.35800	16.15925	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.30800	1.19900	8.33333	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.28300	0.32300	14.13428	0.00000	0.0000	180
04/04/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.52700	0.59800	13.47249	0.00000	0.0000	0
04/04/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.55200	0.47400	14.13043	0.00000	0.0000	180
04/04/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.26460	8.41530	1.82344	0.00000	0.0000	659
04/04/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.54800	0.60200	9.85401	0.00000	0.0000	0
04/04/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.26100	1.16500	7.61301	0.00000	0.0000	0
04/04/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.53600	0.58900	9.88806	0.00000	0.0000	0
04/04/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.29900	1.20200	7.46728	0.00000	0.0000	0
04/04/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.55900	0.61500	10.01789	0.00000	0.0000	0
04/04/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.22200	1.12800	7.69231	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.93120	9.07300	1.58769	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.25400	1.32200	5.42265	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.82300	0.74900	8.99149	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.23400	1.30400	5.67261	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.85300	0.78100	8.44080	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.27200	1.34100	5.42453	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.79100	0.71800	9.22882	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.52800	0.47700	9.65909	0.00000	0.0000	0
04/04/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.45900	1.55000	6.23715	0.00000	0.0000	200
04/04/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.00530	10.14710	1.41725	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.81500	1.90200	4.79339	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.01000	0.95500	5.44554	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.79300	1.87900	4.79643	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.03800	0.98200	5.39499	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.83700	1.92400	4.73598	0.00000	0.0000	0
04/04/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.98200	0.92700	5.60081	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.76260	7.90010	1.77131	0.00000	0.0000	830
04/04/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07101	0.09443	32.98127	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.65841	0.54433	17.32659	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.06547	0.08684	32.64090	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.70287	0.58674	16.52226	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.07717	0.10284	33.26422	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.61457	0.50274	18.19646	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.86610	8.00540	1.77089	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.43799	0.52290	19.38629	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.22229	0.16790	24.46804	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.41290	0.49440	19.73844	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.24720	0.18940	23.38188	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.46447	0.55282	19.02168	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.19877	0.14782	25.63264	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.96790	8.10970	1.77964	0.00000	0.0000	0

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04/04/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.47647	0.54954	15.33570	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.38177	0.31304	18.00299	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.45647	0.52689	15.42708	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.41177	0.34039	17.33492	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.49748	0.57329	15.23880	0.00000	0.0000	0
04/04/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.35278	0.28679	18.70571	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18			Foreign Exchange Future	12.39070	12.53340	1.15167	12.52430	12.4876	62,339
04/04/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.62300	0.73900	18.61958	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.08200	0.05600	31.70732	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.58600	0.69500	18.60068	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.09500	0.06200	34.73684	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.66100	0.78400	18.60817	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.07000	0.05100	27.14286	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.31200	1.44900	10.44207	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	24,000
04/04/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.36200	0.27900	22.92818	0.00000	0.0000	0
04/04/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.25300	0.31200	23.32016	0.00000	0.0000	24,000
04/04/2012	£ / R 2012/09/17			Foreign Exchange Future	12.54840	12.69270	1.14995	12.69500	12.6700	2,363
04/04/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.23200	0.26700	15.08621	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.13400	1.02400	9.70018	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.22400	0.25700	14.73214	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.17600	1.06400	9.52381	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.24200	0.27800	14.87603	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.09400	0.98500	9.96344	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.26400	1.39500	10.36392	0.00000	0.0000	0
04/04/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.06600	0.05200	21.21212	0.00000	0.0000	6,000
04/04/2012	£ / R 2012/12/14			Foreign Exchange Future	12.70420	12.85030	1.15001	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.74700	0.82600	10.57564	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.49300	0.42600	13.59026	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.72500	0.80100	10.48276	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.52100	0.45100	13.43570	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.77000	0.85100	10.51948	0.00000	0.0000	0
04/04/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.46600	0.40100	13.94850	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09440	0.09590	1.58898	0.09600	0.0955	3,839
04/04/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00044	0.00055	25.00000	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01404	0.01265	9.90028	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00012	0.00014	16.66667	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02372	0.02224	6.23946	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00184	0.00229	24.45652	0.00000	0.0000	0
04/04/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00544	0.00439	19.30147	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09580	0.09730	1.56576	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00582	0.00677	16.32302	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00302	0.00247	18.21192	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00234	0.00276	17.94872	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00954	0.00846	11.32075	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
04/04/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01325	0.01462	10.33962	0.00000	0.0000	0
04/04/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00045	0.00032	28.88889	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09720	0.09870	1.54321	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00777	0.00869	11.84041	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00397	0.00339	14.60957	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00401	0.00452	12.71820	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01021	0.00922	9.69638	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01478	0.01609	8.86333	0.00000	0.0000	0
04/04/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00098	0.00079	19.38776	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18			Foreign Exchange Future	10.36060	10.36730	0.06467	10.38250	10.3825	45,074
04/04/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.21100	0.20300	3.79147	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.25000	0.23600	5.60000	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.19200	0.18400	4.16667	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.28100	0.26700	4.98221	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.22100	0.20600	6.78733	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.19600	0.18100	7.65306	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.25700	0.24800	3.50195	0.00000	0.0000	1,000
04/04/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.60400	0.60000	0.66225	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.04300	0.03300	23.25581	0.00000	0.0000	1,000
04/04/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.78400	0.78500	0.12755	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	1,000
04/04/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.92500	0.92800	0.32432	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	15,360
04/04/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.56100	0.55600	0.89127	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	5,120
04/04/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.09900	0.08400	15.15152	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.41000	0.40100	2.19512	0.00000	0.0000	5,120
04/04/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.34800	0.33500	3.73563	0.00000	0.0000	0
04/04/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	15,360
04/04/2012	€ / R 2012/09/17			Foreign Exchange Future	10.50530	10.51240	0.06758	0.00000	0.0000	4,310
04/04/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.30000	0.30200	0.66667	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.52000	0.51500	0.96154	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.28100	0.28300	0.71174	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.55100	0.54600	0.90744	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.29200	0.32300	10.61644	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.46200	0.48600	5.19481	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.09200	1.09800	0.54945	0.00000	0.0000	0
04/04/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.03700	0.03600	2.70270	0.00000	0.0000	10,200
04/04/2012	€ / R 2012/12/14			Foreign Exchange Future	10.64830	10.65710	0.08264	0.00000	0.0000	8,000
04/04/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.61300	0.58700	4.24144	0.00000	0.0000	0
04/04/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.35500	0.32000	9.85915	0.00000	0.0000	0
04/04/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.58900	0.56200	4.58404	0.00000	0.0000	0
04/04/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.38100	0.34500	9.44882	0.00000	0.0000	0
04/04/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.63800	0.61200	4.07524	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
04/04/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.33000	0.29500	10.60606	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13			Foreign Exchange Future	10.99370	11.02090	0.24741	0.00000	0.0000	500
04/04/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.63900	0.62000	2.97340	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.13800	1.09200	4.04218	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.62500	0.60600	3.04000	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.17400	1.12800	3.91823	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.65400	0.63400	3.05810	0.00000	0.0000	0
04/04/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.10300	1.05600	4.26111	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18			Foreign Exchange Future	7.99540	8.03750	0.52655	0.00000	0.0000	22,825
04/04/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.38900	0.42100	8.22622	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.35000	0.38000	8.57143	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.05500	0.04300	21.81818	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.43000	0.46500	8.13953	0.00000	0.0000	0
04/04/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.03500	0.02800	20.00000	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.02690	8.07020	0.53944	0.00000	0.0000	2,636
04/04/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.18900	0.20100	6.34921	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39900	0.36700	8.02005	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.17400	0.18500	6.32184	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.43400	0.40100	7.60369	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.20500	0.21800	6.34146	0.00000	0.0000	0
04/04/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.36500	0.33400	8.49315	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.06130	8.10730	0.57063	0.00000	0.0000	100
04/04/2012	AUS / R 2012/12/14	8.09	C	Foreign Exchange Future	0.33000	0.34800	5.45455	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14	8.09	P	Foreign Exchange Future	0.35800	0.33000	7.82123	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14	8.14	C	Foreign Exchange Future	0.31100	0.32700	5.14469	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14	8.14	P	Foreign Exchange Future	0.38900	0.35900	7.71208	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14	8.04	C	Foreign Exchange Future	0.35100	0.37100	5.69801	0.00000	0.0000	0
04/04/2012	AUS / R 2012/12/14	8.04	P	Foreign Exchange Future	0.32900	0.30300	7.90274	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.16280	9.18000	0.18772	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.12600	2.14100	0.70555	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26300	0.26100	0.76046	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.08700	2.09800	0.52707	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.27400	0.26800	2.18978	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.16900	2.18400	0.69156	0.00000	0.0000	0
04/04/2012	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25600	0.25400	0.78125	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.83060	7.91230	1.04334	0.00000	0.0000	10
04/04/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.07000	0.09100	30.00000	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.38900	0.32900	15.42416	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.06200	0.08000	29.03226	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.43100	0.36800	14.61717	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.08000	0.10400	30.00000	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.34900	0.29200	16.33238	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.91840	8.00110	1.04440	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.35500	0.41000	15.49296	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
04/04/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.14500	0.11800	18.62069	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.32500	0.37700	16.00000	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.16500	0.13500	18.18182	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.38600	0.44300	14.76684	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.12600	0.10100	19.84127	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.00450	8.08850	1.04941	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.41500	0.46600	12.28916	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.21400	0.18100	15.42056	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.38800	0.43700	12.62887	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.23700	0.20200	14.76793	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.44300	0.49600	11.96388	0.00000	0.0000	0
04/04/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.19200	0.16100	16.14583	0.00000	0.0000	0
04/04/2012	CF CANDO CAAZ 2012/04/30			Can-Do Future	0.03860	0.06570	70.20725	0.00000	0.0000	12,500
04/04/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08960	0.12220	36.38393	0.00000	0.0000	5,670
04/04/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.17990	0.19890	10.56142	0.00000	0.0000	8,000
04/04/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.03010	0.02000	33.55482	0.00000	0.0000	8,000
04/04/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.10890	0.12280	12.76400	0.00000	0.0000	16,000
04/04/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.01470	0.01100	25.17007	0.00000	0.0000	16,000
04/04/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.61130	8.61860	0.08477	0.00000	0.0000	32,519
04/04/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
04/04/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.57400	0.56700	1.21951	0.00000	0.0000	0
04/04/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07700	0.07800	1.29870	0.00000	0.0000	0
04/04/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.61600	0.60900	1.13636	0.00000	0.0000	0
04/04/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	0
04/04/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.53300	0.52600	1.31332	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.73810	8.74550	0.08469	0.00000	0.0000	50
04/04/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.35900	0.36600	1.94986	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.37100	0.37100	0.00000	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.34000	0.34700	2.05882	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.40200	0.40200	0.00000	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.37900	0.38700	2.11082	0.00000	0.0000	0
04/04/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.34100	0.34200	0.29326	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.86430	8.87350	0.10379	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.64200	0.65100	1.40187	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.28300	0.28300	0.00000	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.61600	0.62500	1.46104	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.30700	0.30700	0.00000	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.66900	0.67800	1.34529	0.00000	0.0000	0
04/04/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.26000	0.26000	0.00000	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.36950	6.39970	0.47413	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.15400	0.17500	13.63636	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.08500	0.07500	11.76471	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.12500	0.14400	15.20000	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.10600	0.09400	11.32075	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.18700	0.20900	11.76471	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
04/04/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.06800	0.05900	13.23529	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.42740	6.45820	0.47920	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.32000	0.34200	6.87500	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.13600	0.12700	6.61765	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.29000	0.31000	6.89655	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.15600	0.14500	7.05128	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.35200	0.37500	6.53409	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.11800	0.11000	6.77966	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.47220	6.50200	0.46043	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.36000	0.38000	5.55556	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.22500	0.21500	4.44444	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.33300	0.35200	5.70571	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.24800	0.23700	4.43548	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.38800	0.40800	5.15464	0.00000	0.0000	0
04/04/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.20300	0.19300	4.92611	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23060	1.25250	1.77962	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08700	0.10620	22.06897	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00640	0.00370	42.18750	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05010	0.06540	30.53892	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01950	0.01290	33.84615	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13310	0.15400	15.70248	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00250	0.00150	40.00000	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24630	1.26840	1.77325	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07100	0.08530	20.14085	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03550	0.02770	21.97183	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04870	0.05930	21.76591	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06320	0.05170	18.19620	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10310	0.12070	17.07081	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01760	0.01310	25.56818	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26210	1.28450	1.77482	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08550	0.09950	16.37427	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.05140	0.04300	16.34241	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06440	0.07510	16.61491	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.08030	0.06860	14.57036	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11390	0.13100	15.01317	0.00000	0.0000	0
04/04/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02980	0.02450	17.78523	0.00000	0.0000	0

Future Open Interest

486,935

Option Open Interest

293,234

Total

780,169