



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/05/2012

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
07/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.86630	7.87400	0.09789	7.90940	7.8624	245,862
07/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.62300	0.63000	1.12360	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.57500	0.58200	1.21739	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.67200	0.67900	1.04167	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	20,100
07/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.30900	0.30000	2.91262	0.00000	0.0000	132
07/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.11700	1.12500	0.71620	0.00000	0.0000	4,850
07/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.66000	0.65000	1.51515	0.00000	0.0000	100
07/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.01900	0.01700	10.52632	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.80300	0.79300	1.24533	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.89900	0.88900	1.11235	0.00000	0.0000	132
07/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.86800	0.87600	0.92166	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	2,000
07/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.39200	0.39600	1.02041	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	12,000
07/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.23400	0.22600	3.41880	0.00000	0.0000	2,000
07/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	10,000
07/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.39000	0.38100	2.30769	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.20900	0.21200	1.43541	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	5,000
07/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.99600	0.98600	1.00402	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	5,000
07/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.24100	0.24400	1.24481	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.07500	0.07000	6.66667	0.00000	0.0000	10,000
07/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.38900	1.38000	0.64795	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.03300	0.03100	6.06061	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
07/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.56700	0.55700	1.76367	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.81900	0.82600	0.85470	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	20,100
07/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05900	0.05400	8.47458	0.00000	0.0000	100
07/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.27500	0.27800	1.09091	0.00000	0.0000	6,700
07/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
07/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.11400	0.10900	4.38596	0.00000	0.0000	100
07/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.97110	7.97860	0.09409	8.01380	7.9794	31,790
07/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.80600	0.81100	0.62035	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.03500	0.03200	8.57143	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.76200	0.76700	0.65617	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.85100	0.85700	0.70505	0.00000	0.0000	16,000
07/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	9,200
07/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.04800	0.04500	6.25000	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.71900	0.72400	0.69541	0.00000	0.0000	37,000
07/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.20400	1.19500	0.74751	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.07500	0.07400	1.33333	0.00000	0.0000	360
07/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.32100	0.32300	0.62305	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.25000	0.24400	2.40000	0.00000	0.0000	360
07/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.12900	0.12800	0.77519	0.00000	0.0000	2,000
07/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.75800	0.74900	1.18734	0.00000	0.0000	4,000
07/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.29700	1.28800	0.69391	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	5,500
07/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.93200	0.92300	0.96567	0.00000	0.0000	1,500
07/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.10300	0.10200	0.97087	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.42500	0.42700	0.47059	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.15400	0.14800	3.89610	0.00000	0.0000	2,500
07/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.59400	0.58500	1.51515	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.16500	0.16400	0.60606	0.00000	0.0000	2,500
07/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.24400	0.24400	0.00000	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.37300	0.36500	2.14477	0.00000	0.0000	2,000
07/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.55800	0.56200	0.71685	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.08700	0.08300	4.59770	0.00000	0.0000	246
07/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.63600	0.64100	0.78616	0.00000	0.0000	0
07/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.06500	0.06200	4.61538	0.00000	0.0000	8,000
07/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.07380	8.08100	0.08918	0.00000	0.0000	22,316
07/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.57100	0.57200	0.17513	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.19700	0.19100	3.04569	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.54400	0.54500	0.18382	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.22000	0.21400	2.72727	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.60000	0.60400	0.66667	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.17600	0.17300	1.70455	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.35200	0.34500	1.98864	0.00000	0.0000	540
07/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.42600	0.42600	0.00000	0.00000	0.0000	300

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07/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.18800	1.18100	0.58923	0.00000	0.0000	0
07/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.16200	0.16200	0.00000	0.00000	0.0000	540
07/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.18570	8.19280	0.08674	0.00000	0.0000	8,623
07/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.58700	0.59100	0.68143	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.35100	0.34800	0.85470	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.56500	0.56900	0.70796	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.37900	0.37600	0.79156	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.60900	0.61400	0.82102	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.32300	0.32100	0.61920	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.17400	1.17000	0.34072	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.26000	0.26300	1.15385	0.00000	0.0000	180
07/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.52400	0.52800	0.76336	0.00000	0.0000	0
07/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.43800	0.43500	0.68493	0.00000	0.0000	180
07/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.39030	8.39770	0.08820	0.00000	0.0000	659
07/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.54000	0.54500	0.92593	0.00000	0.0000	0
07/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.12800	1.12500	0.26596	0.00000	0.0000	0
07/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.52800	0.53200	0.75758	0.00000	0.0000	0
07/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.16600	1.16200	0.34305	0.00000	0.0000	0
07/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.55300	0.55800	0.90416	0.00000	0.0000	0
07/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.09100	1.08800	0.27498	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.07040	9.07920	0.09702	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.27700	1.29000	1.01801	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.70700	0.71100	0.56577	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.25800	1.27100	1.03339	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.73800	0.74200	0.54201	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.29700	1.31000	1.00231	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.67700	0.68100	0.59084	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.44100	0.44500	0.90703	0.00000	0.0000	0
07/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.51100	1.52400	0.86036	0.00000	0.0000	200
07/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.14450	10.15330	0.08675	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.84600	1.86600	1.08342	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.90200	0.91300	1.21951	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.82400	1.84400	1.09649	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.93000	0.94100	1.18280	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.86900	1.89000	1.12360	0.00000	0.0000	0
07/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.87500	0.88700	1.37143	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.86630	7.87400	0.09789	7.88250	7.8825	768
07/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.03764	0.03595	4.48990	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.52134	0.51195	1.80113	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.03324	0.03145	5.38508	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.56694	0.55745	1.67390	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.04277	0.04120	3.67080	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.47647	0.46720	1.94556	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.97110	7.97860	0.09409	0.00000	0.0000	2
07/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.45495	0.45674	0.39345	0.00000	0.0000	0

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07/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.13425	0.12854	4.25326	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.42496	0.42664	0.39533	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.15426	0.14844	3.77285	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.48656	0.48850	0.39872	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.11586	0.11030	4.79890	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.07380	8.08100	0.08918	0.00000	0.0000	2
07/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.48179	0.48255	0.15775	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.28119	0.27475	2.29027	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.45873	0.45944	0.15478	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.30813	0.30164	2.10625	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.50605	0.50688	0.16402	0.00000	0.0000	0
07/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.25545	0.24908	2.49364	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18			Foreign Exchange Future	12.70450	12.73450	0.23614	12.73620	12.7362	67,914
07/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.87200	0.90000	3.21101	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.82400	0.85200	3.39806	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.02000	0.01800	10.00000	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.92000	0.94900	3.15217	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.60700	1.63700	1.86683	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	24,000
07/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.12100	0.10800	10.74380	0.00000	0.0000	0
07/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.32500	0.34200	5.23077	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17			Foreign Exchange Future	12.86640	12.89620	0.23161	0.00000	0.0000	2,223
07/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.22400	0.22400	0.00000	0.00000	0.0000	24,000
07/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.80800	0.77800	3.71287	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.21400	0.21300	0.46729	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.84800	0.81700	3.65566	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.23500	0.23600	0.42553	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.76900	0.74000	3.77113	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.54800	1.57700	1.87339	0.00000	0.0000	0
07/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	6,000
07/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.02420	13.05400	0.22880	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.84400	0.85900	1.77725	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.27000	0.25500	5.55556	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.81500	0.83000	1.84049	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.29100	0.27600	5.15464	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.87400	0.89000	1.83066	0.00000	0.0000	0
07/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.25000	0.23600	5.60000	0.00000	0.0000	0
07/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09850	0.09860	0.10152	0.00000	0.0000	3,849
07/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00032	0.00034	6.25000	0.00000	0.0000	0
07/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00982	0.00974	0.81466	0.00000	0.0000	0
07/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
07/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01953	0.01943	0.51203	0.00000	0.0000	0
07/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00265	0.00277	4.52830	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
07/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00215	0.00217	0.93023	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09990	0.10000	0.10010	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00828	0.00834	0.72464	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00138	0.00134	2.89855	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00307	0.00309	0.65147	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00617	0.00609	1.29660	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01706	0.01715	0.52755	0.00000	0.0000	0
07/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00016	0.00015	6.25000	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10130	0.10140	0.09872	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01001	0.01008	0.69930	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00211	0.00208	1.42180	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00483	0.00486	0.62112	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00693	0.00686	1.01010	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01825	0.01834	0.49315	0.00000	0.0000	0
07/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00035	0.00034	2.85714	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.31840	10.27630	0.40801	10.29910	10.2701	47,216
07/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.11800	0.10000	15.25424	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.20000	0.22400	12.00000	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.10200	0.08500	16.66667	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.23400	0.25900	10.68376	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.13700	0.11700	14.59854	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.16900	0.19100	13.01775	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.14000	0.16000	14.28571	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.15800	0.13600	13.92405	0.00000	0.0000	1,000
07/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.53100	0.49100	7.53296	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	1,000
07/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.72400	0.68200	5.80110	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	1,000
07/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.87200	0.83000	4.81651	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	15,360
07/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.48600	0.44600	8.23045	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	5,120
07/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.31900	0.28400	10.97179	0.00000	0.0000	5,120
07/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.30700	0.33600	9.44625	0.00000	0.0000	0
07/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.07500	0.06200	17.33333	0.00000	0.0000	15,360
07/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.46300	10.42070	0.40428	0.00000	0.0000	9,231
07/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.22000	0.20100	8.63636	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.48300	0.50600	4.76190	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.20300	0.18400	9.35961	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.51600	0.53900	4.45736	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.23900	0.21800	8.78661	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.45200	0.47300	4.64602	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.03200	0.99100	3.97287	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	10,200

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
07/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.76400	0.72600	4.97382	0.00000	0.0000	0
07/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	1,625
07/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.60850	10.56510	0.40911	0.00000	0.0000	12,000
07/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.52800	0.50600	4.16667	0.00000	0.0000	0
07/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.31000	0.33100	6.77419	0.00000	0.0000	0
07/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.50400	0.48200	4.36508	0.00000	0.0000	0
07/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.33600	0.35700	6.25000	0.00000	0.0000	0
07/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.55400	0.53000	4.33213	0.00000	0.0000	0
07/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.28600	0.30500	6.64336	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.00520	10.96230	0.38982	0.00000	0.0000	500
07/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.58900	0.57500	2.37691	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.07700	1.10600	2.69266	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.57500	0.56100	2.43478	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.11300	1.14200	2.60557	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.60400	0.58900	2.48344	0.00000	0.0000	0
07/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.04200	1.07000	2.68714	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	7.98210	7.98780	0.07141	8.00000	7.9932	17,619
07/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.34600	0.35000	1.15607	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.30300	0.30500	0.66007	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.39200	0.39600	1.02041	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.02070	8.02790	0.08977	0.00000	0.0000	2,681
07/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.13700	0.13500	1.45985	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.35300	0.34400	2.54958	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.38900	0.38000	2.31362	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.15200	0.15000	1.31579	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.31800	0.30900	2.83019	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.06530	8.07360	0.10291	0.00000	0.0000	100
07/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.28300	0.28300	0.00000	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.30700	0.29900	2.60586	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.26400	0.26300	0.37879	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.33800	0.32900	2.66272	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.30400	0.30400	0.00000	0.00000	0.0000	0
07/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.27800	0.27000	2.87770	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.26070	9.29510	0.37146	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.17900	2.21000	1.42267	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.21800	0.21500	1.37615	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.13500	2.16600	1.45199	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.22400	0.22100	1.33929	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.22300	2.25500	1.43950	0.00000	0.0000	0
07/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.21200	0.21000	0.94340	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.90550	7.89880	0.08475	0.00000	0.0000	10

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
07/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.03200	0.02400	25.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.27700	0.27500	0.72202	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.32000	0.32000	0.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.04000	0.03200	20.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.23500	0.23300	0.85106	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.99370	7.98570	0.10008	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.36700	0.35900	2.17984	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.08200	0.08200	0.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.33200	0.32400	2.40964	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.40300	0.39500	1.98511	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.06800	0.06800	0.00000	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.07780	8.06960	0.10151	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.42000	0.41100	2.14286	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.14600	0.14500	0.68493	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.38900	0.38000	2.31362	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.16500	0.16400	0.60606	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.45200	0.44300	1.99115	0.00000	0.0000	0
07/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.12800	0.12700	0.78125	0.00000	0.0000	0
07/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.08620	0.05980	30.62645	0.00000	0.0000	5,670
07/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.33250	0.35240	5.98496	0.00000	0.0000	8,000
07/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00320	0.00440	37.50000	0.00000	0.0000	8,000
07/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.13750	0.18160	32.07273	0.00000	0.0000	0
07/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00070	0.00090	28.57143	0.00000	0.0000	16,000
07/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.59190	8.55510	0.42831	0.00000	0.0000	24,064
07/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
07/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	0
07/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.02500	0.01900	24.00000	0.00000	0.0000	0
07/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.58300	0.61400	5.31732	0.00000	0.0000	0
07/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.03600	0.02800	22.22222	0.00000	0.0000	0
07/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.49400	0.52300	5.87045	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.71880	8.68150	0.42781	0.00000	0.0000	50
07/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.29200	0.27600	5.47945	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.32300	0.34500	6.81115	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.27300	0.25800	5.49451	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.35400	0.37700	6.49718	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.31200	0.29500	5.44872	0.00000	0.0000	0
07/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.29300	0.31400	7.16724	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.84580	8.80800	0.42732	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.58000	0.55500	4.31034	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.24000	0.25300	5.41667	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.55300	0.53000	4.15913	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.26300	0.27800	5.70342	0.00000	0.0000	0
07/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.60700	0.58300	3.95387	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
07/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.21700	0.23100	6.45161	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.23310	6.24150	0.13476	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.05500	0.05600	1.81818	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.04100	0.04100	0.00000	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.15800	0.15000	5.06329	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.09000	0.08400	6.66667	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.29280	6.30190	0.14461	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.19700	0.20000	1.52284	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.14700	0.14100	4.08163	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.17100	0.17400	1.75439	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.17100	0.16500	3.50877	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.22500	0.22900	1.77778	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.12500	0.12000	4.00000	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.34170	6.35210	0.16399	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.25200	0.25600	1.58730	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.24800	0.24100	2.82258	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.23100	0.23400	1.29870	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27700	0.26900	2.88809	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.27700	0.28100	1.44404	0.00000	0.0000	0
07/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22300	0.21600	3.13901	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.24590	1.24690	0.08026	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.09710	0.09790	0.82389	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00120	0.00100	16.66667	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05230	0.05270	0.76482	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00640	0.00580	9.37500	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.14620	0.14710	0.61560	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00030	0.00020	33.33333	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.26070	1.26160	0.07139	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07260	0.07300	0.55096	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.02270	0.02220	2.20264	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04650	0.04680	0.64516	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.04660	0.04600	1.28755	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10910	0.10960	0.45830	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00920	0.00880	4.34783	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.27590	1.27650	0.04703	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08640	0.08640	0.00000	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.03850	0.03790	1.55844	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06290	0.06280	0.15898	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.06500	0.06430	1.07692	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11820	0.11830	0.08460	0.00000	0.0000	0
07/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02030	0.01980	2.46305	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
	Future Open Interest									535,149
	Option Open Interest									301,205
	<b>Total</b>									<b>836,354</b>