



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/06/2012

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
01/06/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.58200	8.63540	0.62223	8.71000	8.5220	276,099
01/06/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.33200	1.38500	3.97898	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.28200	1.33600	4.21217	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.38200	1.43500	3.83502	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.49300	0.54400	10.34483	0.00000	0.0000	6,700
01/06/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	6,832
01/06/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.83200	1.88500	2.89301	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.19100	0.22200	16.23037	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.10900	0.08700	20.18349	0.00000	0.0000	100
01/06/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.12300	0.14600	18.69919	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.19100	0.16100	15.70681	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.09200	0.11000	19.56522	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.26000	0.22500	13.46154	0.00000	0.0000	132
01/06/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.58200	1.63500	3.35019	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
01/06/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	1.08300	1.13600	4.89381	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	12,000
01/06/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.58900	0.64100	8.82852	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	2,000
01/06/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.40200	0.44900	11.69154	0.00000	0.0000	7,000
01/06/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.83400	0.88700	6.35492	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	5,000
01/06/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.33700	0.29800	11.57270	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.06900	0.08300	20.28986	0.00000	0.0000	5,000
01/06/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.88400	0.93700	5.99548	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
01/06/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.69100	0.64300	6.94645	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.25000	0.28800	15.20000	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
01/06/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.06800	0.05300	22.05882	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.53200	1.58500	3.45953	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,100
01/06/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	6,800
01/06/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.93300	0.98600	5.68060	0.00000	0.0000	6,700
01/06/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.78500	0.83800	6.75159	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	200
01/06/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.68700	0.73900	7.56914	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	10.30	P	Foreign Exchange Future	1.71800	1.66600	3.02678	0.00000	0.0000	0
01/06/2012	\$ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.69510	8.74860	0.61529	8.80000	8.6400	105,137
01/06/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.50800	1.55900	3.38196	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.45900	1.51100	3.56408	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.55600	1.60800	3.34190	0.00000	0.0000	16,000
01/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	9,200
01/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.41100	1.46200	3.61446	0.00000	0.0000	37,000
01/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.67000	0.63400	5.37313	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.26500	0.28300	6.79245	0.00000	0.0000	360
01/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.86600	0.90900	4.96536	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.07100	0.06000	15.49296	0.00000	0.0000	20,360
01/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.43200	0.45900	6.25000	0.00000	0.0000	2,000
01/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.33700	0.31000	8.01187	0.00000	0.0000	4,000
01/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.74600	0.70900	4.95979	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.24100	0.25800	7.05394	0.00000	0.0000	5,500
01/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.45900	0.42900	6.53595	0.00000	0.0000	1,500
01/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.35400	0.37800	6.77966	0.00000	0.0000	250
01/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	1.03900	1.08600	4.52358	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	2,500
01/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.23200	0.21000	9.48276	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.52700	0.55900	6.07211	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.71400	0.75400	5.60224	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.11900	0.10500	11.76471	0.00000	0.0000	2,000
01/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.22200	1.27200	4.09165	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.02700	0.02300	14.81481	0.00000	0.0000	246
01/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.31600	1.36700	3.87538	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	8,000
01/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.42700	0.39800	6.79157	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.37200	0.39700	6.72043	0.00000	0.0000	29,600
01/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.47700	0.50700	6.28931	0.00000	0.0000	2,000
01/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.28200	0.25800	8.51064	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.78800	0.82900	5.20305	0.00000	0.0000	0

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01/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.09300	0.08000	13.97849	0.00000	0.0000	3,925
01/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.61200	0.64900	6.04575	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.16700	0.15000	10.17964	0.00000	0.0000	5,000
01/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.00000	0.78700	100.00000	0.00000	0.0000	0
01/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.00000	0.23600	100.00000	0.00000	0.0000	250
01/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.79690	8.84900	0.59225	8.89000	8.8900	31,824
01/06/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18800	1.23100	3.61953	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.09100	0.08200	9.89011	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.14600	1.18900	3.75218	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.09900	0.09000	9.09091	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.23000	1.27400	3.57724	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.08300	0.07500	9.63855	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.15500	0.14200	8.38710	0.00000	0.0000	6,040
01/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.95200	0.99100	4.09664	0.00000	0.0000	300
01/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.73500	0.70800	3.67347	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.43200	0.45700	5.78704	0.00000	0.0000	540
01/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.76000	0.79600	4.73684	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.26300	0.24700	6.08365	0.00000	0.0000	6,000
01/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.41500	0.39400	5.06024	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.61200	0.64300	5.06536	0.00000	0.0000	6,000
01/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.66600	0.64000	3.90390	0.00000	0.0000	0
01/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.46300	0.48900	5.61555	0.00000	0.0000	5,500
01/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.90090	8.95250	0.57972	0.00000	0.0000	12,490
01/06/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.13900	1.18400	3.95083	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.18800	0.18200	3.19149	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.10200	1.14700	4.08348	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.20100	0.19500	2.98507	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.17600	1.22100	3.82653	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.17500	0.16900	3.42857	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.78400	0.76600	2.29592	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.58500	0.61800	5.64103	0.00000	0.0000	180
01/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.03800	1.08000	4.04624	0.00000	0.0000	0
01/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.23700	0.22800	3.79747	0.00000	0.0000	180
01/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	9.10530	9.15630	0.56011	9.27000	9.2700	542
01/06/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.99100	1.02400	3.32997	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.86400	0.84600	2.08333	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.97400	1.00700	3.38809	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.89700	0.87900	2.00669	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.00800	1.04200	3.37302	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.83100	0.81400	2.04573	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.45200	1.49000	2.61708	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34700	0.33400	3.74640	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.87800	0.86100	1.93622	0.00000	0.0000	0
01/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.98300	1.01700	3.45880	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.81550	9.86980	0.55321	0.00000	0.0000	0

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01/06/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.90200	1.96400	3.25973	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.58700	0.59400	1.19250	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.87600	1.93900	3.35821	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.61100	0.61900	1.30933	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.92800	1.99000	3.21577	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.56300	0.57000	1.24334	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.36900	0.37200	0.81301	0.00000	0.0000	0
01/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.18400	2.24200	2.65568	0.00000	0.0000	200
01/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.88960	10.94390	0.49864	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.54200	2.62700	3.34382	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.85200	0.88300	3.63850	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.52000	2.60400	3.33333	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.88000	0.91000	3.40909	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.56500	2.65000	3.31384	0.00000	0.0000	0
01/06/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.82500	0.85600	3.75758	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.58200	8.63540	0.62223	8.68050	8.5945	797
01/06/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.28429	0.32428	14.06662	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.05229	0.03888	25.64544	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.25024	0.28758	14.92168	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.06824	0.05218	23.53458	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.32103	0.36352	13.23552	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.03903	0.02812	27.95286	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.69510	8.74860	0.61529	8.79450	8.7080	2
01/06/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	1.08369	1.13184	4.44315	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.03899	0.03364	13.72147	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	1.03852	1.08611	4.58248	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.04382	0.03791	13.48699	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	1.12933	1.17799	4.30875	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.03463	0.02979	13.97632	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.79690	8.84900	0.59225	0.00000	0.0000	2
01/06/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	1.04550	1.08817	4.08130	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.12180	0.11237	7.74220	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	1.00721	1.04828	4.07760	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.13351	0.12248	8.26155	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	1.08579	1.12870	3.95196	0.00000	0.0000	0
01/06/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.11209	0.10290	8.19877	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18			Foreign Exchange Future	13.21010	13.25430	0.33459	13.21010	13.2101	67,577
01/06/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.36300	1.40700	3.22817	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.31400	1.35800	3.34855	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.41300	1.45700	3.11394	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.11000	2.15400	2.08531	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	24,000

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
01/06/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
01/06/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.72700	0.77000	5.91472	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.37840	13.42340	0.33636	13.44650	13.3285	5,231
01/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.48500	0.51300	5.77320	0.00000	0.0000	24,000
01/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.55700	0.54000	3.05206	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.46600	0.49400	6.00858	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.58800	0.57100	2.89116	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.50400	0.53300	5.75397	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.52600	0.51000	3.04183	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.05300	2.09800	2.19191	0.00000	0.0000	0
01/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	6,000
01/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.53060	13.57570	0.33332	13.58500	13.5850	700
01/06/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.28200	1.32800	3.58814	0.00000	0.0000	0
01/06/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.20200	0.20300	0.49505	0.00000	0.0000	0
01/06/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.24700	1.29300	3.68885	0.00000	0.0000	0
01/06/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.21700	0.21800	0.46083	0.00000	0.0000	0
01/06/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.31700	1.36400	3.56872	0.00000	0.0000	0
01/06/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10930	0.11050	1.09790	0.11100	0.1110	520
01/06/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00294	0.00371	26.19048	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00164	0.00121	26.21951	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00031	0.00046	48.38710	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.00901	0.00796	11.65372	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01134	0.01253	10.49383	0.00000	0.0000	0
01/06/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00004	0.00003	25.00000	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.11080	0.11220	1.26354	0.11100	0.1110	3,329
01/06/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01811	0.01944	7.34401	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00031	0.00024	22.58065	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00993	0.01097	10.47331	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00213	0.00177	16.90141	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02787	0.02925	4.95156	0.00000	0.0000	0
01/06/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00007	0.00005	28.57143	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.11230	0.11360	1.15761	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01977	0.02089	5.66515	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00087	0.00069	20.68966	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.01213	0.01304	7.50206	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00323	0.00284	12.07430	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02910	0.03036	4.32990	0.00000	0.0000	0
01/06/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00020	0.00016	20.00000	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18			Foreign Exchange Future	10.61150	10.68190	0.66343	10.70800	10.5950	47,173
01/06/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.26700	0.32300	20.97378	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.23300	0.28600	22.74678	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.07200	0.05400	25.00000	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.30500	0.36300	19.01639	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
01/06/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.04400	0.03100	29.54545	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.03300	0.02200	33.33333	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.34400	0.40400	17.44186	0.00000	0.0000	800
01/06/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.81400	0.88400	8.59951	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
01/06/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.01300	1.08300	6.91017	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
01/06/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.16200	1.23200	6.02410	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,360
01/06/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.76400	0.83500	9.29319	0.00000	0.0000	0
01/06/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	5,120
01/06/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	5,120
01/06/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.56700	0.63700	12.34568	0.00000	0.0000	5,120
01/06/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.11000	0.08700	20.90909	0.00000	0.0000	5,120
01/06/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.17100	0.21900	28.07018	0.00000	0.0000	5,120
01/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.76120	10.83370	0.67372	10.82050	10.8205	16,606
01/06/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.39900	0.45500	14.03509	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.36300	0.34700	4.40771	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.37900	0.43300	14.24802	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.39300	0.37500	4.58015	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.42000	0.47700	13.57143	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.33400	0.31900	4.49102	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.33000	1.40400	5.56391	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	10,200
01/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.04500	1.11700	6.88995	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03400	0.03300	2.94118	0.00000	0.0000	1,625
01/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.72700	0.69500	4.40165	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.23800	0.27900	17.22689	0.00000	0.0000	15,360
01/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.68300	0.75200	10.10249	0.00000	0.0000	0
01/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.12200	0.11800	3.27869	0.00000	0.0000	1,500
01/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.90320	10.97540	0.66219	0.00000	0.0000	19,192
01/06/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.77400	0.84600	9.30233	0.00000	0.0000	0
01/06/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.26100	0.26100	0.00000	0.00000	0.0000	0
01/06/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.74700	0.81700	9.37082	0.00000	0.0000	0
01/06/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.28400	0.28200	0.70423	0.00000	0.0000	0
01/06/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.80300	0.87700	9.21544	0.00000	0.0000	0
01/06/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.24000	0.24200	0.83333	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.31570	11.39010	0.65749	11.55320	11.5532	435
01/06/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.89600	0.98500	9.93304	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.07300	1.08800	1.39795	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.88000	0.96800	10.00000	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.10700	1.12100	1.26468	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.91400	1.00300	9.73742	0.00000	0.0000	0
01/06/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.04100	1.05600	1.44092	0.00000	0.0000	0
01/06/2012	AUS / R 2012/06/18			Foreign Exchange Future	8.31580	8.32850	0.15272	8.32860	8.3286	13,522

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
01/06/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.66800	0.68100	1.94611	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.61900	0.63100	1.93861	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.71800	0.73000	1.67131	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.36240	8.37530	0.15426	8.36240	8.3624	3,160
01/06/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.33800	0.35800	5.91716	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.21200	0.21900	3.30189	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.31100	0.33100	6.43087	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.23500	0.24200	2.97872	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.36600	0.38700	5.73770	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.19000	0.19800	4.21053	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.41070	8.42300	0.14624	0.00000	0.0000	2,050
01/06/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.54100	0.56500	4.43623	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.22000	0.23100	5.00000	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.51200	0.53600	4.68750	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.24100	0.25200	4.56432	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.57100	0.59500	4.20315	0.00000	0.0000	0
01/06/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.20000	0.21100	5.50000	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.63950	9.65550	0.16598	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.59900	2.63100	1.23124	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26000	0.27600	6.15385	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.55600	2.58900	1.29108	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26700	0.28400	6.36704	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.64200	2.67400	1.21120	0.00000	0.0000	0
01/06/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25300	0.26900	6.32411	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.28520	8.29140	0.07483	0.00000	0.0000	10
01/06/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.17700	0.18300	3.38983	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.04200	0.04200	0.00000	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.14300	0.14900	4.19580	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.21400	0.22100	3.27103	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.37740	8.38480	0.08833	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.71200	0.71900	0.98315	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.04300	0.04300	0.00000	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.66900	0.67600	1.04634	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.05000	0.05000	0.00000	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.75600	0.76300	0.92593	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.46090	8.47100	0.11937	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.76400	0.77000	0.78534	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.72500	0.73200	0.96552	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
01/06/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.11800	0.11500	2.54237	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.80400	0.81000	0.74627	0.00000	0.0000	0
01/06/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.09700	0.09300	4.12371	0.00000	0.0000	0
01/06/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.45220	0.46690	3.25077	0.00000	0.0000	2,835
01/06/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00080	0.00080	0.00000	0.00000	0.0000	8,000
01/06/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.01650	0.01560	5.45455	0.00000	0.0000	0
01/06/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
01/06/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.83320	8.89290	0.67586	0.00000	0.0000	12,986
01/06/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.04600	0.06600	43.47826	0.00000	0.0000	0
01/06/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.31300	0.27300	12.77955	0.00000	0.0000	0
01/06/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.03900	0.05600	43.58974	0.00000	0.0000	0
01/06/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.35600	0.31300	12.07865	0.00000	0.0000	0
01/06/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.05500	0.07800	41.81818	0.00000	0.0000	0
01/06/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.27200	0.23500	13.60294	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.96930	9.03180	0.69682	0.00000	0.0000	50
01/06/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.44700	0.50200	12.30425	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.22800	0.22000	3.50877	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.42200	0.47600	12.79621	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.25300	0.24400	3.55731	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.47300	0.52900	11.83932	0.00000	0.0000	0
01/06/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.20400	0.19700	3.43137	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.10030	9.16300	0.68899	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.79200	0.86000	8.58586	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.19700	0.20300	3.04569	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.75900	0.82700	8.95916	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.21400	0.22000	2.80374	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.82500	0.89400	8.36364	0.00000	0.0000	0
01/06/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.18000	0.18700	3.88889	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.44560	6.48170	0.56007	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.17600	0.20400	15.90909	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.14000	0.16600	18.57143	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.04400	0.03400	22.72727	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.21500	0.24500	13.95349	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.50510	6.54160	0.56110	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.35800	0.38400	7.26257	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.32400	0.34900	7.71605	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.11200	0.10000	10.71429	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.39300	0.42000	6.87023	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.55070	6.58690	0.55261	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.42200	0.44300	4.97630	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
01/06/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.20900	0.19300	7.65550	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.39400	0.41500	5.32995	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.23100	0.21500	6.92641	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.45200	0.47400	4.86726	0.00000	0.0000	0
01/06/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.18900	0.17400	7.93651	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.34720	1.35530	0.60125	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.19720	0.20530	4.10751	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14760	0.15570	5.48780	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00040	0.00040	0.00000	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.24720	0.25530	3.27670	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.36290	1.37110	0.60166	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.16040	0.16730	4.30175	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.00830	0.00700	15.66265	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.12050	0.12670	5.14523	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.01840	0.01640	10.86957	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.20600	0.21360	3.68932	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00390	0.00330	15.38462	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.37760	1.38560	0.58072	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.17080	0.17700	3.62998	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02120	0.01940	8.49057	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.13530	0.14140	4.50850	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03570	0.03380	5.32213	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.21100	0.21780	3.22275	0.00000	0.0000	0
01/06/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01140	0.01020	10.52632	0.00000	0.0000	0

Future Open Interest	646,269
Option Open Interest	391,640
Total	1,037,909