



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 02/04/2012

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
02/04/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.76170	7.73350	0.36332	7.76000	7.7000	192,844
02/04/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.55100	0.52500	4.71869	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.51000	0.48300	5.29412	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.04800	0.05000	4.16667	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.59400	0.56700	4.54545	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	20,100
02/04/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.45900	0.47800	4.13943	0.00000	0.0000	132
02/04/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.01800	0.99000	2.75049	0.00000	0.0000	4,850
02/04/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.06400	0.05800	9.37500	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.80200	0.82500	2.86783	0.00000	0.0000	100
02/04/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.93900	0.96300	2.55591	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04400	0.04000	9.09091	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	1.03200	1.05700	2.42248	0.00000	0.0000	132
02/04/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.77600	0.74800	3.60825	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.01400	0.01500	7.14286	0.00000	0.0000	2,000
02/04/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.36400	0.34100	6.31868	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.10200	0.10800	5.88235	0.00000	0.0000	14,000
02/04/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.38200	0.40000	4.71204	0.00000	0.0000	2,000
02/04/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.10200	0.09300	8.82353	0.00000	0.0000	10,000
02/04/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.54000	0.56000	3.70370	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.22700	0.21000	7.48899	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.21500	0.22700	5.58140	0.00000	0.0000	5,000
02/04/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.12700	1.15200	2.21828	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03900	0.03500	10.25641	0.00000	0.0000	5,000
02/04/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.25100	0.23300	7.17131	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.18900	0.20000	5.82011	0.00000	0.0000	10,000
02/04/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.51200	1.53900	1.78571	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.07400	0.06700	9.45946	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/04/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.71200	0.73400	3.08989	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.72900	0.70100	3.84088	0.00000	0.0000	0
02/04/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	20,100
02/04/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.16400	0.17400	6.09756	0.00000	0.0000	100
02/04/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	6,700
02/04/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.86550	7.83720	0.35980	7.83450	7.8330	11,400
02/04/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.74400	0.72100	3.09140	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.70500	0.68200	3.26241	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.09000	0.09500	5.55556	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.78500	0.76000	3.18471	0.00000	0.0000	16,000
02/04/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	9,200
02/04/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.10200	0.10800	5.88235	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.66700	0.64500	3.29835	0.00000	0.0000	37,000
02/04/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.34200	1.36600	1.78838	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.10700	0.10300	3.73832	0.00000	0.0000	360
02/04/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.33800	0.32600	3.55030	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.37300	0.38900	4.28954	0.00000	0.0000	360
02/04/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.16600	0.16000	3.61446	0.00000	0.0000	2,000
02/04/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.90100	0.92300	2.44173	0.00000	0.0000	4,000
02/04/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.43400	1.45900	1.74338	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	5,500
02/04/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	1.07300	1.09600	2.14352	0.00000	0.0000	1,500
02/04/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.13800	0.13300	3.62319	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.42400	0.40700	4.00943	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.25900	0.27000	4.24710	0.00000	0.0000	2,500
02/04/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.73600	0.75600	2.71739	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.20100	0.19300	3.98010	0.00000	0.0000	2,500
02/04/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.27300	0.26200	4.02930	0.00000	0.0000	0
02/04/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.50800	0.52500	3.34646	0.00000	0.0000	2,000
02/04/2012	\$ / R 2012/12/14			Foreign Exchange Future	7.96710	7.93860	0.35772	7.94010	7.9401	18,686
02/04/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.56200	0.54700	2.66904	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.29500	0.30800	4.40678	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.53900	0.52400	2.78293	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.32200	0.33500	4.03727	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.58700	0.57100	2.72572	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.27000	0.28200	4.44444	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.47000	0.48700	3.61702	0.00000	0.0000	540
02/04/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.43700	0.42600	2.51716	0.00000	0.0000	300
02/04/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.32600	1.35000	1.80995	0.00000	0.0000	0
02/04/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.19300	0.18900	2.07254	0.00000	0.0000	540
02/04/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.07860	8.05060	0.34659	0.00000	0.0000	8,562
02/04/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.59700	0.58300	2.34506	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.46800	0.48200	2.99145	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.57800	0.56500	2.24913	0.00000	0.0000	0

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02/04/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.49900	0.51400	3.00601	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.61700	0.60300	2.26904	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.43800	0.45200	3.19635	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.31700	1.33900	1.67046	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.29600	0.29000	2.02703	0.00000	0.0000	180
02/04/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.54100	0.52900	2.21811	0.00000	0.0000	0
02/04/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.56200	0.57800	2.84698	0.00000	0.0000	180
02/04/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.26580	8.23730	0.34479	0.00000	0.0000	659
02/04/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.56100	0.54900	2.13904	0.00000	0.0000	0
02/04/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.27300	1.29000	1.33543	0.00000	0.0000	0
02/04/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.54900	0.53800	2.00364	0.00000	0.0000	0
02/04/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.31100	1.32900	1.37300	0.00000	0.0000	0
02/04/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.57200	0.56100	1.92308	0.00000	0.0000	0
02/04/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.23400	1.25200	1.45867	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12			Foreign Exchange Future	8.92790	8.90120	0.29906	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.26000	1.24900	0.87302	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.83200	0.84800	1.92308	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.24000	1.22800	0.96774	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.86200	0.87700	1.74014	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.28100	1.27000	0.85870	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.80300	0.81900	1.99253	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.53500	0.54600	2.05607	0.00000	0.0000	0
02/04/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46300	1.44700	1.09364	0.00000	0.0000	200
02/04/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.00200	9.97530	0.26695	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.83000	1.81200	0.98361	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.02800	1.03700	0.87549	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.80800	1.79100	0.94027	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.05600	1.06600	0.94697	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.85100	1.83400	0.91842	0.00000	0.0000	0
02/04/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.99900	1.00900	1.00100	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.76170	7.73350	0.36332	7.74500	7.7450	830
02/04/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.07988	0.07292	8.71307	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.66818	0.68942	3.17878	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.07389	0.06742	8.75626	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.71219	0.73392	3.05115	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.08649	0.07900	8.65996	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.62479	0.64550	3.31471	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.86550	7.83720	0.35980	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.44784	0.43100	3.76027	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.23274	0.24420	4.92395	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.42331	0.40728	3.78682	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.25821	0.27048	4.75195	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.47372	0.45607	3.72583	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.20862	0.21927	5.10498	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	7.96710	7.93860	0.35772	0.00000	0.0000	0

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02/04/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.48610	0.47263	2.77103	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.39220	0.40723	3.83223	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.46632	0.45347	2.75562	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.42242	0.43807	3.70484	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.50686	0.49275	2.78381	0.00000	0.0000	0
02/04/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.36296	0.37735	3.96462	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18			Foreign Exchange Future	12.39280	12.38030	0.10087	12.40170	12.4014	62,213
02/04/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.63500	0.61800	2.67717	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.09200	0.08800	4.34783	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.59800	0.58200	2.67559	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.10500	0.10200	2.85714	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.67200	0.65600	2.38095	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.07900	0.07600	3.79747	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.31600	1.30100	1.13982	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	24,000
02/04/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.37600	0.37700	0.26596	0.00000	0.0000	0
02/04/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.26900	0.25700	4.46097	0.00000	0.0000	24,000
02/04/2012	£ / R 2012/09/17			Foreign Exchange Future	12.55100	12.53890	0.09641	0.00000	0.0000	1,413
02/04/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.24800	0.23900	3.62903	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.14700	1.15000	0.26155	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.23900	0.23000	3.76569	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.18800	1.19100	0.25253	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.25700	0.24800	3.50195	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.10600	1.10900	0.27125	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.26900	1.25300	1.26084	0.00000	0.0000	0
02/04/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.06800	0.06400	5.88235	0.00000	0.0000	6,000
02/04/2012	£ / R 2012/12/14			Foreign Exchange Future	12.70550	12.69330	0.09602	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.75500	0.74800	0.92715	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.50000	0.50500	1.00000	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.73200	0.72500	0.95628	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.52700	0.53200	0.94877	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.77800	0.77000	1.02828	0.00000	0.0000	0
02/04/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.47300	0.47700	0.84567	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09440	0.09420	0.21186	0.00000	0.0000	3,351
02/04/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00049	0.00046	6.12245	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01409	0.01426	1.20653	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00013	0.00012	7.69231	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02373	0.02392	0.80067	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00195	0.00186	4.61538	0.00000	0.0000	0
02/04/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00555	0.00566	1.98198	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09580	0.09560	0.20877	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00597	0.00578	3.18258	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00317	0.00318	0.31546	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00248	0.00238	4.03226	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00968	0.00978	1.03306	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/04/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01328	0.01307	1.58133	0.00000	0.0000	0
02/04/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00048	0.00047	2.08333	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09720	0.09700	0.20576	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00792	0.00774	2.27273	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00412	0.00414	0.48544	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00417	0.00406	2.63789	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.01037	0.01046	0.86789	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01484	0.01463	1.41509	0.00000	0.0000	0
02/04/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00104	0.00103	0.96154	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18			Foreign Exchange Future	10.33910	10.28840	0.49037	10.29800	10.2980	46,069
02/04/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.21900	0.19100	12.78539	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.28000	0.30300	8.21429	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.20100	0.17500	12.93532	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.31200	0.33700	8.01282	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.23900	0.20900	12.55230	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.25000	0.27100	8.40000	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.22300	0.24300	8.96861	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.26200	0.23100	11.83206	0.00000	0.0000	1,000
02/04/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.59200	0.54700	7.60135	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	1,000
02/04/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.76800	0.72000	6.25000	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	1,000
02/04/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.90600	0.85800	5.29801	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	15,360
02/04/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.55000	0.50600	8.00000	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.06100	0.06800	11.47541	0.00000	0.0000	5,120
02/04/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.11700	0.12900	10.25641	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.40600	0.36700	9.60591	0.00000	0.0000	5,120
02/04/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.38000	0.40800	7.36842	0.00000	0.0000	0
02/04/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.16900	0.14600	13.60947	0.00000	0.0000	15,360
02/04/2012	€ / R 2012/09/17			Foreign Exchange Future	10.48390	10.43300	0.48551	0.00000	0.0000	4,110
02/04/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.32400	0.29900	7.71605	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.56600	0.59200	4.59364	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.30500	0.28100	7.86885	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.59700	0.62400	4.52261	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.34400	0.31800	7.55814	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.53600	0.56100	4.66418	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.08700	1.04000	4.32383	0.00000	0.0000	0
02/04/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.05300	0.05700	7.54717	0.00000	0.0000	10,200
02/04/2012	€ / R 2012/12/14			Foreign Exchange Future	10.62530	10.57460	0.47716	0.00000	0.0000	8,000
02/04/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.60800	0.57500	5.42763	0.00000	0.0000	0
02/04/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.37300	0.39000	4.55764	0.00000	0.0000	0
02/04/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.58400	0.55200	5.47945	0.00000	0.0000	0
02/04/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.39900	0.41700	4.51128	0.00000	0.0000	0
02/04/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.63200	0.59900	5.22152	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/04/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.34700	0.36400	4.89914	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13			Foreign Exchange Future	10.97470	10.92310	0.47017	0.00000	0.0000	500
02/04/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.64400	0.61900	3.88199	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.16200	1.18900	2.32358	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.63000	0.60600	3.80952	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.19800	1.22600	2.33723	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.65800	0.63300	3.79939	0.00000	0.0000	0
02/04/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.12600	1.15300	2.39787	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18			Foreign Exchange Future	7.97320	7.98310	0.12417	0.00000	0.0000	22,825
02/04/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.37700	0.38100	1.06101	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.05400	0.04800	11.11111	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.33900	0.34300	1.17994	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.06600	0.06000	9.09091	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.41600	0.42100	1.20192	0.00000	0.0000	0
02/04/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.04300	0.03800	11.62791	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.00470	8.01480	0.12618	0.00000	0.0000	2,636
02/04/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.18700	0.18800	0.53476	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.41900	0.41000	2.14797	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.17300	0.17300	0.00000	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.45500	0.44500	2.19780	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.20300	0.20300	0.00000	0.00000	0.0000	0
02/04/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.38500	0.37500	2.59740	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.03890	8.04780	0.11071	0.00000	0.0000	100
02/04/2012	AUS / R 2012/12/14	8.09	C	Foreign Exchange Future	0.32300	0.32700	1.23839	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14	8.09	P	Foreign Exchange Future	0.37300	0.36800	1.34048	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14	8.14	C	Foreign Exchange Future	0.30400	0.30800	1.31579	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14	8.14	P	Foreign Exchange Future	0.40400	0.39900	1.23762	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14	8.04	C	Foreign Exchange Future	0.34300	0.34800	1.45773	0.00000	0.0000	0
02/04/2012	AUS / R 2012/12/14	8.04	P	Foreign Exchange Future	0.34300	0.33900	1.16618	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.12130	9.14010	0.20611	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.09000	2.10600	0.76555	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26900	0.26600	1.11524	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.05100	2.06800	0.82886	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.28000	0.27800	0.71429	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.13300	2.14900	0.75012	0.00000	0.0000	0
02/04/2012	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.26200	0.25900	1.14504	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.75370	7.77320	0.25149	0.00000	0.0000	10
02/04/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.45800	0.44000	3.93013	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.50100	0.48200	3.79242	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07000	0.07100	1.42857	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.41600	0.39800	4.32692	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.84120	7.86100	0.25251	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.31000	0.32200	3.87097	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/04/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.17800	0.17000	4.49438	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.28400	0.29500	3.87324	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.20200	0.19300	4.45545	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.33800	0.35100	3.84615	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.15600	0.14900	4.48718	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14			Foreign Exchange Future	7.92570	7.94610	0.25739	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.37200	0.38700	4.03226	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.25000	0.24500	2.00000	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.34800	0.36200	4.02299	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.27600	0.27000	2.17391	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.39800	0.41300	3.76884	0.00000	0.0000	0
02/04/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.22600	0.22100	2.21239	0.00000	0.0000	0
02/04/2012	CF CANDO CAAZ 2012/04/30			Can-Do Future	0.04330	0.03560	17.78291	0.00000	0.0000	12,500
02/04/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.09190	0.08320	9.46681	0.00000	0.0000	5,670
02/04/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.17240	0.17310	0.40603	0.00000	0.0000	8,000
02/04/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.03100	0.03170	2.25806	0.00000	0.0000	8,000
02/04/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.11500	0.10400	9.56522	0.00000	0.0000	16,000
02/04/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.01670	0.01480	11.37725	0.00000	0.0000	16,000
02/04/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.59720	8.55210	0.52459	0.00000	0.0000	32,054
02/04/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.09400	0.08200	12.76596	0.00000	0.0000	0
02/04/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.59700	0.63000	5.52764	0.00000	0.0000	0
02/04/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.08600	0.07500	12.79070	0.00000	0.0000	0
02/04/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.63900	0.67300	5.32081	0.00000	0.0000	0
02/04/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.10300	0.09000	12.62136	0.00000	0.0000	0
02/04/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.55600	0.58800	5.75540	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.72390	8.67840	0.52156	0.00000	0.0000	50
02/04/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.35900	0.34400	4.17827	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.38500	0.41600	8.05195	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.34000	0.32600	4.11765	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.41600	0.44800	7.69231	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.37900	0.36200	4.48549	0.00000	0.0000	0
02/04/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.35500	0.38400	8.16901	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.84930	8.80310	0.52208	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.63000	0.61600	2.22222	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.28600	0.31900	11.53846	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.60500	0.59200	2.14876	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.31100	0.34500	10.93248	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.65700	0.64200	2.28311	0.00000	0.0000	0
02/04/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.26300	0.29500	12.16730	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.32800	6.32260	0.08534	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.13400	0.12900	3.73134	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.10600	0.10600	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.11200	0.10700	4.46429	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.13400	0.13400	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.16400	0.15900	3.04878	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/04/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.08600	0.08600	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.38570	6.38050	0.08143	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.29800	0.29300	1.67785	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.15500	0.15500	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.27000	0.26500	1.85185	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.17700	0.17700	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.32800	0.32300	1.52439	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.13500	0.13500	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.42870	6.42400	0.07311	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34100	0.33600	1.46628	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25000	0.24900	0.40000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31500	0.31100	1.26984	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27400	0.27400	0.00000	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.36800	0.36300	1.35870	0.00000	0.0000	0
02/04/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22700	0.22600	0.44053	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23050	1.22600	0.36570	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08790	0.08340	5.11945	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00740	0.00740	0.00000	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.05200	0.04820	7.30769	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02150	0.02220	3.25581	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13340	0.12890	3.37331	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00290	0.00290	0.00000	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24600	1.24130	0.37721	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.07310	0.06960	4.78796	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.03790	0.03910	3.16623	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05090	0.04830	5.10806	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.06570	0.06780	3.19635	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10420	0.10020	3.83877	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01900	0.01970	3.68421	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26190	1.25720	0.37245	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08750	0.08460	3.31429	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.05360	0.05540	3.35821	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.06650	0.06410	3.60902	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.08260	0.08490	2.78450	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11540	0.11180	3.11958	0.00000	0.0000	0
02/04/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.03150	0.03260	3.49206	0.00000	0.0000	0

Future Open Interest

482,482

Option Open Interest

293,234

Total

775,716