



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 05/04/2012

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
05/04/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.90010	7.89660	0.04430	7.94000	7.8600	195,584
05/04/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.67100	0.66800	0.44709	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.62600	0.62300	0.47923	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.71700	0.71400	0.41841	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.14800	0.14500	2.02703	0.00000	0.0000	20,100
05/04/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.34800	0.34800	0.00000	0.00000	0.0000	132
05/04/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.15400	1.15000	0.34662	0.00000	0.0000	4,850
05/04/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07400	0.07200	2.70270	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.67400	0.67500	0.14837	0.00000	0.0000	100
05/04/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.80900	0.81000	0.12361	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05000	0.04900	2.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.90000	0.90200	0.22222	0.00000	0.0000	132
05/04/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.90800	0.90500	0.33040	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	2,000
05/04/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.45600	0.45200	0.87719	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.05600	0.05500	1.78571	0.00000	0.0000	14,000
05/04/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.17800	0.17500	1.68539	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.27800	0.27800	0.00000	0.00000	0.0000	2,000
05/04/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.12300	0.12100	1.62602	0.00000	0.0000	10,000
05/04/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.42300	0.42400	0.23641	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.29100	0.28700	1.37457	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.14100	0.14000	0.70922	0.00000	0.0000	5,000
05/04/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.99400	0.99500	0.10060	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	5,000
05/04/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.32000	0.31600	1.25000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	10,000
05/04/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.37600	1.37800	0.14535	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.08700	0.08500	2.29885	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
05/04/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.58700	0.58800	0.17036	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.86000	0.85600	0.46512	0.00000	0.0000	0
05/04/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	20,100
05/04/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.10100	0.10000	0.99010	0.00000	0.0000	100
05/04/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.35100	0.34700	1.13960	0.00000	0.0000	6,700
05/04/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.00540	8.00150	0.04872	8.03340	7.9750	10,723
05/04/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.86000	0.85600	0.46512	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.05500	0.05500	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.81800	0.81400	0.48900	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.90400	0.90000	0.44248	0.00000	0.0000	16,000
05/04/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	9,200
05/04/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.07200	0.07200	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.77700	0.77300	0.51480	0.00000	0.0000	37,000
05/04/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.21500	1.21800	0.24691	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	360
05/04/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.39400	0.39100	0.76142	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.28900	0.29000	0.34602	0.00000	0.0000	360
05/04/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.18900	0.18700	1.05820	0.00000	0.0000	2,000
05/04/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.78400	0.78600	0.25510	0.00000	0.0000	4,000
05/04/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.30600	1.30800	0.15314	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.11100	0.10900	1.80180	0.00000	0.0000	5,500
05/04/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.95200	0.95400	0.21008	0.00000	0.0000	1,500
05/04/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.15700	0.15500	1.27389	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.49500	0.49100	0.80808	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.19000	0.19000	0.00000	0.00000	0.0000	2,500
05/04/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.62500	0.62700	0.32000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.23000	0.22800	0.86957	0.00000	0.0000	2,500
05/04/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.31600	0.31300	0.94937	0.00000	0.0000	0
05/04/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.41100	0.41200	0.24331	0.00000	0.0000	2,000
05/04/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.10970	8.10530	0.05426	0.00000	0.0000	21,886
05/04/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.63700	0.63300	0.62794	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.22700	0.22800	0.44053	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.61000	0.60600	0.65574	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.25000	0.25100	0.40000	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.66700	0.66300	0.59970	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.20700	0.20800	0.48309	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.38400	0.38600	0.52083	0.00000	0.0000	540
05/04/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.49400	0.49100	0.60729	0.00000	0.0000	300
05/04/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.20500	1.20700	0.16598	0.00000	0.0000	0
05/04/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.21500	0.21200	1.39535	0.00000	0.0000	540
05/04/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.22400	8.21970	0.05229	0.00000	0.0000	8,593
05/04/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.66000	0.65600	0.60606	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.38600	0.38600	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.63800	0.63500	0.47022	0.00000	0.0000	0

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05/04/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.41400	0.41500	0.24155	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.68200	0.67900	0.43988	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.35800	0.35900	0.27933	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.19900	1.20100	0.16681	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.32300	0.32100	0.61920	0.00000	0.0000	180
05/04/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.59800	0.59500	0.50167	0.00000	0.0000	0
05/04/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.47400	0.47500	0.21097	0.00000	0.0000	180
05/04/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.41530	8.41210	0.03803	0.00000	0.0000	659
05/04/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.60200	0.59900	0.49834	0.00000	0.0000	0
05/04/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.16500	1.16500	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.58900	0.58700	0.33956	0.00000	0.0000	0
05/04/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.20200	1.20300	0.08319	0.00000	0.0000	0
05/04/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.61500	0.61200	0.48780	0.00000	0.0000	0
05/04/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.12800	1.12800	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.07300	9.07050	0.02755	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.32200	1.32000	0.15129	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.74900	0.75000	0.13351	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.30400	1.30200	0.15337	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.78100	0.78200	0.12804	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.34100	1.33900	0.14914	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.71800	0.71900	0.13928	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.47700	0.47800	0.20964	0.00000	0.0000	0
05/04/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.55000	1.54800	0.12903	0.00000	0.0000	200
05/04/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.14710	10.14460	0.02464	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.90200	1.89900	0.15773	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.95500	0.95400	0.10471	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.87900	1.87700	0.10644	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.98200	0.98200	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.92400	1.92200	0.10395	0.00000	0.0000	0
05/04/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.92700	0.92700	0.00000	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.90010	7.89660	0.04430	0.00000	0.0000	830
05/04/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.09443	0.09217	2.39331	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.54433	0.54557	0.22780	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.08684	0.08468	2.48733	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.58674	0.58808	0.22838	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.10284	0.10048	2.29483	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.50274	0.50388	0.22676	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.00540	8.00150	0.04872	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.52290	0.51934	0.68082	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.16790	0.16824	0.20250	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.49440	0.49091	0.70591	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.18940	0.18981	0.21647	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.55282	0.54922	0.65121	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.14782	0.14812	0.20295	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.10970	8.10530	0.05426	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
05/04/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.54954	0.54604	0.63690	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.31304	0.31394	0.28750	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.52689	0.52345	0.65289	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.34039	0.34135	0.28203	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.57329	0.56972	0.62272	0.00000	0.0000	0
05/04/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.28679	0.28762	0.28941	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18			Foreign Exchange Future	12.53340	12.49480	0.30798	12.55500	12.4895	61,932
05/04/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.73900	0.70500	4.60081	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.69500	0.66100	4.89209	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.06200	0.06600	6.45161	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.78400	0.75000	4.33673	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.05100	0.05500	7.84314	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.44900	1.41100	2.62250	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	24,000
05/04/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.27900	0.29500	5.73477	0.00000	0.0000	0
05/04/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.31200	0.29000	7.05128	0.00000	0.0000	24,000
05/04/2012	£ / R 2012/09/17			Foreign Exchange Future	12.69270	12.65350	0.30884	12.64100	12.6410	2,348
05/04/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.26700	0.25300	5.24345	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.02400	1.05000	2.53906	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.25700	0.24400	5.05837	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.06400	1.09100	2.53759	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.27800	0.26400	5.03597	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.98500	1.01100	2.63959	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.39500	1.35900	2.58065	0.00000	0.0000	0
05/04/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.05200	0.05600	7.69231	0.00000	0.0000	6,000
05/04/2012	£ / R 2012/12/14			Foreign Exchange Future	12.85030	12.81010	0.31283	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.82600	0.80000	3.14770	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.42600	0.44000	3.28638	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.80100	0.77500	3.24594	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.45100	0.46500	3.10421	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.85100	0.82400	3.17274	0.00000	0.0000	0
05/04/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.40100	0.41400	3.24190	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09590	0.09590	0.00000	0.00000	0.0000	3,839
05/04/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00055	0.00054	1.81818	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01265	0.01264	0.07905	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00014	0.00014	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02224	0.02224	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00229	0.00227	0.87336	0.00000	0.0000	0
05/04/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00439	0.00437	0.45558	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09730	0.09730	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00677	0.00675	0.29542	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00247	0.00245	0.80972	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00276	0.00275	0.36232	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00846	0.00845	0.11820	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
05/04/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01462	0.01462	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00032	0.00032	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.09870	0.09870	0.00000	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00869	0.00868	0.11507	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00339	0.00338	0.29499	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00452	0.00451	0.22124	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00922	0.00921	0.10846	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01609	0.01608	0.06215	0.00000	0.0000	0
05/04/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00079	0.00078	1.26582	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18			Foreign Exchange Future	10.36730	10.32190	0.43792	0.00000	0.0000	45,074
05/04/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.20300	0.18000	11.33005	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.23600	0.25800	9.32203	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.26700	0.29100	8.98876	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.22300	0.19900	10.76233	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.20600	0.22700	10.19417	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.18100	0.20000	10.49724	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.24800	0.22200	10.48387	0.00000	0.0000	1,000
05/04/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.60000	0.56000	6.66667	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.03300	0.03800	15.15152	0.00000	0.0000	1,000
05/04/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.78500	0.74300	5.35032	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	1,000
05/04/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.92800	0.88500	4.63362	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	15,360
05/04/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.55600	0.51700	7.01439	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	5,120
05/04/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.08400	0.09500	13.09524	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.40100	0.36700	8.47880	0.00000	0.0000	5,120
05/04/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.33500	0.36100	7.76119	0.00000	0.0000	0
05/04/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.15200	0.13300	12.50000	0.00000	0.0000	15,360
05/04/2012	€ / R 2012/09/17			Foreign Exchange Future	10.51240	10.46750	0.42711	10.49600	10.4960	5,355
05/04/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.30200	0.28200	6.62252	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.51500	0.54000	4.85437	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.28300	0.26300	7.06714	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.54600	0.57100	4.57875	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.32300	0.30100	6.81115	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.48600	0.50900	4.73251	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.09800	1.05700	3.73406	0.00000	0.0000	0
05/04/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.03600	0.04000	11.11111	0.00000	0.0000	10,200
05/04/2012	€ / R 2012/12/14			Foreign Exchange Future	10.65710	10.61240	0.41944	0.00000	0.0000	8,000
05/04/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.58700	0.55900	4.77002	0.00000	0.0000	0
05/04/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.32000	0.33700	5.31250	0.00000	0.0000	0
05/04/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.56200	0.53500	4.80427	0.00000	0.0000	0
05/04/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.34500	0.36300	5.21739	0.00000	0.0000	0
05/04/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.61200	0.58300	4.73856	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
05/04/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.29500	0.31100	5.42373	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13			Foreign Exchange Future	11.02090	10.98390	0.33573	0.00000	0.0000	500
05/04/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.62000	0.60300	2.74194	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.09200	1.11200	1.83150	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.60600	0.58900	2.80528	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.12800	1.14800	1.77305	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.63400	0.61700	2.68139	0.00000	0.0000	0
05/04/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.05600	1.07600	1.89394	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.03750	8.07750	0.49767	8.06000	8.0600	22,825
05/04/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.42100	0.45500	8.07601	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.03400	0.02800	17.64706	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.38000	0.41200	8.42105	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.46500	0.50000	7.52688	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.07020	8.10970	0.48946	0.00000	0.0000	2,636
05/04/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.20100	0.21700	7.96020	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.36700	0.34400	6.26703	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.18500	0.20000	8.10811	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.40100	0.37700	5.98504	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.21800	0.23500	7.79817	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.33400	0.31200	6.58683	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.10730	8.14630	0.48105	0.00000	0.0000	100
05/04/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.34800	0.36800	5.74713	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.33000	0.31100	5.75758	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.32700	0.34600	5.81040	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.35900	0.33900	5.57103	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.37100	0.39200	5.66038	0.00000	0.0000	0
05/04/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.30300	0.28500	5.94059	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.18000	9.23980	0.65142	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.14100	2.19100	2.33536	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26100	0.25100	3.83142	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.09800	2.14700	2.33556	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26800	0.25700	4.10448	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.18400	2.23400	2.28938	0.00000	0.0000	0
05/04/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25400	0.24400	3.93701	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.91230	7.95160	0.49670	0.00000	0.0000	10
05/04/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.09100	0.10300	13.18681	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.32900	0.30100	8.51064	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.08000	0.09100	13.75000	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.36800	0.33900	7.88043	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.10400	0.11700	12.50000	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.29200	0.26500	9.24658	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.00110	8.04030	0.48993	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.41000	0.43700	6.58537	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
05/04/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.11800	0.10500	11.01695	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.37700	0.40400	7.16180	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.13500	0.12200	9.62963	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.44300	0.47200	6.54628	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.10100	0.09000	10.89109	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.08850	8.12790	0.48711	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.46600	0.49200	5.57940	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.18100	0.16800	7.18232	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.43700	0.46200	5.72082	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.20200	0.18800	6.93069	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.49600	0.52300	5.44355	0.00000	0.0000	0
05/04/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.16100	0.14900	7.45342	0.00000	0.0000	0
05/04/2012	CF CANDO CAAZ 2012/04/30			Can-Do Future	0.06570	0.06230	5.17504	0.00000	0.0000	12,500
05/04/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.12220	0.12150	0.57283	0.00000	0.0000	5,670
05/04/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.19890	0.20480	2.96631	0.00000	0.0000	8,000
05/04/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.02000	0.02080	4.00000	0.00000	0.0000	8,000
05/04/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.12280	0.11950	2.68730	0.00000	0.0000	16,000
05/04/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.01100	0.01040	5.45455	0.00000	0.0000	16,000
05/04/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.61860	8.59000	0.33184	0.00000	0.0000	32,519
05/04/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08600	0.07800	9.30233	0.00000	0.0000	0
05/04/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.56700	0.58800	3.70370	0.00000	0.0000	0
05/04/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07800	0.07100	8.97436	0.00000	0.0000	0
05/04/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.60900	0.63100	3.61248	0.00000	0.0000	0
05/04/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	0
05/04/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.52600	0.54700	3.99240	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.74550	8.71990	0.29272	0.00000	0.0000	50
05/04/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.36600	0.35200	3.82514	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.37100	0.38200	2.96496	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.34700	0.33300	4.03458	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.40200	0.41300	2.73632	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.38700	0.37200	3.87597	0.00000	0.0000	0
05/04/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.34200	0.35200	2.92398	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.87350	8.85000	0.26483	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.65100	0.63500	2.45776	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.28300	0.29100	2.82686	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.62500	0.61000	2.40000	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.30700	0.31600	2.93160	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.67800	0.66200	2.35988	0.00000	0.0000	0
05/04/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.26000	0.26800	3.07692	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.39970	6.41970	0.31251	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.17500	0.18700	6.85714	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.07500	0.06700	10.66667	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.14400	0.15500	7.63889	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.09400	0.08500	9.57447	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.20900	0.22300	6.69856	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
05/04/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.05900	0.05300	10.16949	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.45820	6.47750	0.29884	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.34200	0.35400	3.50877	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.31000	0.32200	3.87097	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.14500	0.13700	5.51724	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.37500	0.38800	3.46667	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.11000	0.10300	6.36364	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.50200	6.52250	0.31529	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.38000	0.39200	3.15789	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.21500	0.20700	3.72093	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.35200	0.36400	3.40909	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.23700	0.22900	3.37553	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.40800	0.42100	3.18627	0.00000	0.0000	0
05/04/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.19300	0.18600	3.62694	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.25250	1.24910	0.27146	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.10620	0.10310	2.91902	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00370	0.00400	8.10811	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.06540	0.06270	4.12844	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.01290	0.01360	5.42636	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.15400	0.15070	2.14286	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00150	0.00160	6.66667	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.26840	1.26460	0.29959	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.08530	0.08260	3.16530	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.02770	0.02880	3.97112	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.05930	0.05710	3.70995	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.05170	0.05330	3.09478	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.12070	0.11750	2.65120	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01310	0.01370	4.58015	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.28450	1.28060	0.30362	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.09950	0.09680	2.71357	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.04300	0.04420	2.79070	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.07510	0.07290	2.92943	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.06860	0.07030	2.47813	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.13100	0.12790	2.36641	0.00000	0.0000	0
05/04/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02450	0.02530	3.26531	0.00000	0.0000	0

**Future Open Interest**

**489,633**

**Option Open Interest**

**293,234**

**Total**

**782,867**