



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/05/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	7.80320	7.80030	0.03716	7.81200	7.7645	238,653
02/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.56500	0.56000	0.88496	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.51800	0.51300	0.96525	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.61200	0.60800	0.65359	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.06700	0.06200	7.46269	0.00000	0.0000	20,100
02/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.36400	0.36200	0.54945	0.00000	0.0000	132
02/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.05500	1.05100	0.37915	0.00000	0.0000	4,850
02/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.72200	0.72200	0.00000	0.00000	0.0000	100
02/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.86500	0.86600	0.11561	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.96100	0.96300	0.20812	0.00000	0.0000	132
02/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	0.80700	0.80300	0.49566	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,000
02/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.34400	0.33800	1.74419	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	12,000
02/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.08800	0.08300	5.68182	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.28500	0.28300	0.70175	0.00000	0.0000	2,000
02/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	10,000
02/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.44800	0.44700	0.22321	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.17900	0.17300	3.35196	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.12600	0.12300	2.38095	0.00000	0.0000	5,000
02/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	1.05900	1.06000	0.09443	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	5,000
02/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.20700	0.20000	3.38164	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	10,000
02/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	1.45300	1.45400	0.06882	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.03100	0.02800	9.67742	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
02/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.62800	0.62800	0.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	0.75700	0.75400	0.39630	0.00000	0.0000	0
02/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	20,100
02/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	100
02/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.23700	0.23100	2.53165	0.00000	0.0000	6,700
02/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	7.90690	7.90400	0.03668	7.89950	7.8800	28,914
02/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.75300	0.74900	0.53121	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.71100	0.70600	0.70323	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.05400	0.05200	3.70370	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.79700	0.79200	0.62735	0.00000	0.0000	16,000
02/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.04000	0.03800	5.00000	0.00000	0.0000	9,200
02/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.06200	0.06100	1.61290	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.66900	0.66500	0.59791	0.00000	0.0000	37,000
02/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.26700	1.26700	0.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.07400	0.07100	4.05405	0.00000	0.0000	360
02/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.29600	0.29200	1.35135	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.28900	0.28800	0.34602	0.00000	0.0000	360
02/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.12400	0.12000	3.22581	0.00000	0.0000	2,000
02/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.81700	0.81600	0.12240	0.00000	0.0000	4,000
02/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.36000	1.36000	0.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	5,500
02/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.99300	0.99200	0.10070	0.00000	0.0000	1,500
02/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.10000	0.09600	4.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.39200	0.38800	1.02041	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.18500	0.18400	0.54054	0.00000	0.0000	2,500
02/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.64900	0.64800	0.15408	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.15600	0.15200	2.56410	0.00000	0.0000	2,500
02/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.22700	0.22300	1.76211	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.42000	0.41900	0.23810	0.00000	0.0000	2,000
02/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.51300	0.50900	0.77973	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	246
02/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	0.58900	0.58500	0.67912	0.00000	0.0000	0
02/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.08200	0.08100	1.21951	0.00000	0.0000	8,000
02/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.00910	8.00600	0.03871	0.00000	0.0000	22,316
02/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.53500	0.53300	0.37383	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.22600	0.22700	0.44248	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.51000	0.50800	0.39216	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.25100	0.25200	0.39841	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.56200	0.56000	0.35587	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.20300	0.20400	0.49261	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.39100	0.39100	0.00000	0.00000	0.0000	540
02/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40000	0.39700	0.75000	0.00000	0.0000	300
02/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.24800	1.24800	0.00000	0.00000	0.0000	0
02/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.15700	0.15400	1.91083	0.00000	0.0000	540

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02/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.12060	8.11720	0.04187	0.00000	0.0000	8,623
02/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.55700	0.55600	0.17953	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.38600	0.38900	0.77720	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.53700	0.53500	0.37244	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.41600	0.41800	0.48077	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.57900	0.57700	0.34542	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.35800	0.36000	0.55866	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.23200	1.23300	0.08117	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.25300	0.25000	1.18577	0.00000	0.0000	180
02/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.49900	0.49700	0.40080	0.00000	0.0000	0
02/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.47800	0.48000	0.41841	0.00000	0.0000	180
02/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.32300	8.32060	0.02884	0.00000	0.0000	659
02/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.52000	0.51900	0.19231	0.00000	0.0000	0
02/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.17500	1.17600	0.08511	0.00000	0.0000	0
02/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.50800	0.50700	0.19685	0.00000	0.0000	0
02/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.21300	1.21400	0.08244	0.00000	0.0000	0
02/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.53200	0.53100	0.18797	0.00000	0.0000	0
02/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.13700	1.13800	0.08795	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.00230	9.00040	0.02111	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.23900	1.24300	0.32284	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.73700	0.74300	0.81411	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.22100	1.22400	0.24570	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.76900	0.77400	0.65020	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.25800	1.26200	0.31797	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.70600	0.71200	0.84986	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.45900	0.46600	1.52505	0.00000	0.0000	0
02/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.46100	1.46600	0.34223	0.00000	0.0000	200
02/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.07640	10.07450	0.01886	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.80500	1.80700	0.11080	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.92900	0.93300	0.43057	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.78300	1.78500	0.11217	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.95700	0.96100	0.41797	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.82800	1.83000	0.10941	0.00000	0.0000	0
02/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.90200	0.90600	0.44346	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	7.80320	7.80030	0.03716	7.79000	7.7900	768
02/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.03517	0.03201	8.98493	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.58197	0.58171	0.04468	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.03128	0.02833	9.43095	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.62808	0.62803	0.00796	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.03965	0.03628	8.49937	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.53645	0.53598	0.08761	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	7.90690	7.90400	0.03668	0.00000	0.0000	2
02/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.41997	0.41562	1.03579	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.16347	0.16202	0.88701	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.39210	0.38779	1.09921	0.00000	0.0000	0

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02/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.18560	0.18419	0.75970	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.44942	0.44504	0.97459	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.14292	0.14144	1.03554	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.00910	8.00600	0.03871	0.00000	0.0000	2
02/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.45195	0.44942	0.55980	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.31605	0.31662	0.18035	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.43053	0.42781	0.63178	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.34463	0.34501	0.11026	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.47453	0.47218	0.49523	0.00000	0.0000	0
02/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.28863	0.28938	0.25985	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18			Foreign Exchange Future	12.67050	12.63770	0.25887	12.63260	12.5841	63,388
02/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.84200	0.80900	3.91924	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.79400	0.76200	4.03023	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.89000	0.85700	3.70787	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.57500	1.54200	2.09524	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	24,000
02/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.14300	0.15000	4.89510	0.00000	0.0000	0
02/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.31300	0.28800	7.98722	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17			Foreign Exchange Future	12.83160	12.79880	0.25562	0.00000	0.0000	2,223
02/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.22100	0.21200	4.07240	0.00000	0.0000	24,000
02/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.83900	0.86300	2.86055	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.21100	0.20200	4.26540	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.87900	0.90300	2.73038	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.23200	0.22300	3.87931	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.80000	0.82400	3.00000	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.51800	1.48600	2.10804	0.00000	0.0000	0
02/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	6,000
02/05/2012	£ / R 2012/12/14			Foreign Exchange Future	12.98840	12.95550	0.25330	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	0.82900	0.81000	2.29192	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.29100	0.30500	4.81100	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	0.80100	0.78200	2.37203	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.31300	0.32700	4.47284	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	0.85800	0.83900	2.21445	0.00000	0.0000	0
02/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.27000	0.28400	5.18519	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.09770	0.09730	0.40942	0.09750	0.0975	3,849
02/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00030	0.00028	6.66667	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.01060	0.01098	3.58491	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00003	0.00003	0.00000	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.02033	0.02073	1.96754	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00232	0.00218	6.03448	0.00000	0.0000	0
02/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00262	0.00288	9.92366	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.09910	0.09870	0.40363	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
02/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.00771	0.00734	4.79896	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00161	0.00164	1.86335	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00284	0.00262	7.74648	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00674	0.00692	2.67062	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.01629	0.01589	2.45549	0.00000	0.0000	0
02/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00019	0.00019	0.00000	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10050	0.10010	0.39801	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.00945	0.00906	4.12698	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00235	0.00236	0.42553	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00455	0.00427	6.15385	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00745	0.00757	1.61074	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.01752	0.01711	2.34018	0.00000	0.0000	0
02/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00042	0.00041	2.38095	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.32840	10.26400	0.62352	10.26700	10.2416	45,866
02/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.13700	0.10200	25.54745	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.20900	0.23800	13.87560	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.12000	0.08800	26.66667	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.24200	0.27400	13.22314	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.15600	0.11900	23.71795	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.17800	0.20500	15.16854	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.15300	0.17300	13.07190	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.18100	0.13700	24.30939	0.00000	0.0000	1,000
02/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.54700	0.48300	11.70018	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	1,000
02/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.73800	0.67200	8.94309	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	1,000
02/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.88400	0.81900	7.35294	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	15,360
02/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.50100	0.43900	12.37525	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	5,120
02/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.06000	0.06700	11.66667	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.33800	0.28100	16.86391	0.00000	0.0000	5,120
02/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.31300	0.35100	12.14058	0.00000	0.0000	0
02/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.09100	0.06500	28.57143	0.00000	0.0000	15,360
02/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.47390	10.40800	0.62918	0.00000	0.0000	8,381
02/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.25400	0.20200	20.47244	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.50600	0.52000	2.76680	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.23600	0.18500	21.61017	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.53800	0.55300	2.78810	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.27400	0.21900	20.07299	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.47600	0.48700	2.31092	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.06200	0.98100	7.62712	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.03800	0.02300	39.47368	0.00000	0.0000	10,200
02/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.79100	0.71900	9.10240	0.00000	0.0000	0
02/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.06700	0.06100	8.95522	0.00000	0.0000	1,625

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
02/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.62120	10.55370	0.63552	0.00000	0.0000	12,000
02/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.55700	0.49500	11.13106	0.00000	0.0000	0
02/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.32600	0.33100	1.53374	0.00000	0.0000	0
02/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.53200	0.47200	11.27820	0.00000	0.0000	0
02/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.35100	0.35800	1.99430	0.00000	0.0000	0
02/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.58300	0.52000	10.80617	0.00000	0.0000	0
02/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.30200	0.30600	1.32450	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.02110	10.95200	0.62698	0.00000	0.0000	500
02/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.61900	0.57600	6.94669	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.09100	1.11700	2.38313	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.60400	0.56300	6.78808	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.12600	1.15400	2.48668	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.63300	0.59100	6.63507	0.00000	0.0000	0
02/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.05500	1.08200	2.55924	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.08680	8.00150	1.05481	0.00000	0.0000	22,609
02/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.44700	0.36500	18.34452	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.01000	0.01400	40.00000	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.39900	0.32100	19.54887	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01200	0.02000	66.66667	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.49500	0.41100	16.96970	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.12220	8.03950	1.01820	8.05550	8.0555	2,661
02/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.18500	0.15500	16.21622	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.29900	0.35200	17.72575	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.16800	0.14000	16.66667	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.33200	0.38700	16.56627	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.20400	0.17000	16.66667	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.26800	0.31700	18.28358	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.16270	8.08290	0.97762	0.00000	0.0000	100
02/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.34400	0.30400	11.62791	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.27100	0.31000	14.39114	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.32000	0.28400	11.25000	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.29700	0.34000	14.47811	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.36900	0.32700	11.38211	0.00000	0.0000	0
02/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.24600	0.28300	15.04065	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.32370	9.28150	0.45261	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.25900	2.21900	1.77069	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.23500	0.23800	1.27660	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.21600	2.17600	1.80505	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.24200	0.24500	1.23967	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.30300	2.26300	1.73686	0.00000	0.0000	0
02/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.22900	0.23200	1.31004	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	7.89390	7.87580	0.22929	0.00000	0.0000	10
02/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.29000	0.30600	5.51724	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
02/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.33400	0.35000	4.79042	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.04300	0.04000	6.97674	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.24900	0.26400	6.02410	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	7.98070	7.96250	0.22805	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.36100	0.34700	3.87812	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.08900	0.09300	4.49438	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.32700	0.31300	4.28135	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.10500	0.10900	3.80952	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.39600	0.38200	3.53535	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.06340	8.04630	0.21207	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.41300	0.40100	2.90557	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.15300	0.15800	3.26797	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.38300	0.37200	2.87206	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.17300	0.17900	3.46821	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.44500	0.43300	2.69663	0.00000	0.0000	0
02/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.13500	0.14000	3.70370	0.00000	0.0000	0
02/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.07370	0.06990	5.15604	0.00000	0.0000	5,670
02/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.31410	0.32720	4.17065	0.00000	0.0000	8,000
02/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00520	0.00480	7.69231	0.00000	0.0000	8,000
02/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.16600	0.17220	3.73494	0.00000	0.0000	0
02/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00120	0.00100	16.66667	0.00000	0.0000	16,000
02/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.59890	8.54190	0.66288	0.00000	0.0000	31,654
02/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.04100	0.02800	31.70732	0.00000	0.0000	0
02/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.54200	0.58600	8.11808	0.00000	0.0000	0
02/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.03500	0.02400	31.42857	0.00000	0.0000	0
02/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.58600	0.63200	7.84983	0.00000	0.0000	0
02/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.04600	0.03300	28.26087	0.00000	0.0000	0
02/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.49700	0.54100	8.85312	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.72590	8.66770	0.66698	0.00000	0.0000	50
02/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.30700	0.27200	11.40065	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.33100	0.35400	6.94864	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.28800	0.25500	11.45833	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.36200	0.38700	6.90608	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.32800	0.29100	11.28049	0.00000	0.0000	0
02/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.30200	0.32300	6.95364	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.85330	8.79430	0.66642	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.59200	0.55200	6.75676	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.24400	0.26300	7.78689	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.56500	0.52700	6.72566	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.26700	0.28800	7.86517	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.62000	0.57900	6.61290	0.00000	0.0000	0
02/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.22200	0.24000	8.10811	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.36690	6.30130	1.03033	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
02/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12300	0.08500	30.89431	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.05600	0.08400	50.00000	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.09300	0.06500	30.10753	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.07600	0.11400	50.00000	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.15700	0.11200	28.66242	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.04000	0.06100	52.50000	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.42570	6.35980	1.02557	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.28400	0.23800	16.19718	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.10100	0.12100	19.80198	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.25200	0.20900	17.06349	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.11900	0.14200	19.32773	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.31800	0.26900	15.40881	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.08500	0.10200	20.00000	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.47230	6.40620	1.02128	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.32600	0.28700	11.96319	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.19100	0.21800	14.13613	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29900	0.26200	12.37458	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.21400	0.24300	13.55140	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.35500	0.31400	11.54930	0.00000	0.0000	0
02/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.17000	0.19500	14.70588	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.23510	1.23510	0.00000	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.08690	0.08670	0.23015	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00180	0.00160	11.11111	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.04500	0.04430	1.55556	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00990	0.00920	7.07071	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.13570	0.13560	0.07369	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00060	0.00050	16.66667	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.24980	1.24990	0.00800	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.06650	0.06610	0.60150	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.02750	0.02700	1.81818	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.04270	0.04220	1.17096	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.05370	0.05310	1.11732	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.10090	0.10060	0.29732	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.01190	0.01150	3.36134	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.26480	1.26500	0.01581	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.08050	0.08060	0.12422	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.04370	0.04360	0.22883	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.05860	0.05860	0.00000	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.07180	0.07160	0.27855	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.11060	0.11070	0.09042	0.00000	0.0000	0
02/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.02380	0.02370	0.42017	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
<b>Future Open Interest</b>										<b>530,898</b>
<b>Option Open Interest</b>										<b>301,105</b>
<b>Total</b>										<b>832,003</b>