



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 05/01/2012

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
05/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.21540	8.28410	0.83623	8.32470	8.2430	233,340
05/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.19300	1.25900	5.53227	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.14500	1.21100	5.76419	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.24100	1.30800	5.39887	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.22800	1.29400	5.37459	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	1,000
05/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.08400	1.14900	5.99631	0.00000	0.0000	30,100
05/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.98900	1.05400	6.57230	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.42300	1.49000	4.70836	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.03600	1.10100	6.27413	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.47200	1.53900	4.55163	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.72400	0.78100	7.87293	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.44700	0.48800	9.17226	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.18200	0.15400	15.38462	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.85000	0.91300	7.41176	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.28600	0.31400	9.79021	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.37100	0.33000	11.05121	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.52100	1.58900	4.47074	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	10,000
05/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.26900	0.29500	9.66543	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.40400	0.36100	10.64356	0.00000	0.0000	250
05/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.37400	1.44100	4.87627	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.42000	0.45900	9.28571	0.00000	0.0000	3,250

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
05/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.20500	0.17500	14.63415	0.00000	0.0000	7,051
05/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.13200	1.19700	5.74205	0.00000	0.0000	10,000
05/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.57000	1.63800	4.33121	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.80700	0.86700	7.43494	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.32500	0.35700	9.84615	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.31000	0.27300	11.93548	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.50600	0.55100	8.89328	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.14100	0.11700	17.02128	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.18000	1.24600	5.59322	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.62000	1.68700	4.13580	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.53800	0.58700	9.10781	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.12300	0.10300	16.26016	0.00000	0.0000	250
05/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.39400	0.43100	9.39086	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.22900	0.19700	13.97380	0.00000	0.0000	4,620
05/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.47600	0.51900	9.03361	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.16100	0.13500	16.14907	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.34700	0.38000	9.51009	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.28200	0.24600	12.76596	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.89600	0.95900	7.03125	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.94300	1.00600	6.68081	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02800	0.02200	21.42857	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.32500	1.39200	5.05660	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.60900	0.66100	8.53859	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.09400	0.07700	18.08511	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.37000	0.40500	9.45946	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.25500	0.22100	13.33333	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.76500	0.82300	7.58170	0.00000	0.0000	5,000
05/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	2,420
05/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.81800	1.88600	3.74037	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.06700	2.13500	3.28979	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.68500	0.74000	8.02920	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.07000	0.05600	20.00000	0.00000	0.0000	13,860
05/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.30500	0.33500	9.83607	0.00000	0.0000	6,620
05/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.34000	0.30100	11.47059	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.01700	2.08600	3.42092	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

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05/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.27600	1.34300	5.25078	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.57300	0.62300	8.72600	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.10800	0.08900	17.59259	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.25200	0.27700	9.92063	0.00000	0.0000	4,850
05/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.43700	0.39300	10.06865	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.76800	1.83700	3.90271	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.64600	0.70000	8.35913	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.08100	0.06600	18.51852	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.66900	1.73700	4.07430	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.71900	1.78700	3.95579	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,420
05/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.86800	1.93600	3.64026	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.11700	2.18500	3.21209	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.47200	0.42600	9.74576	0.00000	0.0000	250
05/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.22200	0.24400	9.90991	0.00000	0.0000	4,000
05/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.50700	0.46000	9.27022	0.00000	0.0000	190
05/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.15400	0.17000	10.38961	0.00000	0.0000	4,853
05/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.73900	0.68600	7.17185	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.90800	0.85100	6.27753	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.12300	0.13500	9.75610	0.00000	0.0000	2,100
05/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.19600	0.21600	10.20408	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.58100	0.53200	8.43373	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.18500	0.20300	9.72973	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.62000	0.56900	8.22581	0.00000	0.0000	176
05/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.69900	0.64600	7.58226	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.16400	0.18000	9.75610	0.00000	0.0000	15,860
05/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.65900	0.60700	7.89074	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.17400	0.19100	9.77011	0.00000	0.0000	366
05/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.12900	1.06800	5.40301	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.09400	0.10200	8.51064	0.00000	0.0000	2,000
05/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.35800	1.29500	4.63918	0.00000	0.0000	0
05/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.07300	0.07900	8.21918	0.00000	0.0000	2,000
05/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.32000	8.39160	0.86058	8.42160	8.3710	25,938
05/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.14900	1.21100	5.39600	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.10700	1.16900	5.60072	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.19100	1.25400	5.28967	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.07100	0.06200	12.67606	0.00000	0.0000	0

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05/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.59300	0.63000	6.23946	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.37300	0.33800	9.38338	0.00000	0.0000	132
05/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.59500	1.66300	4.26332	0.00000	0.0000	4,850
05/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.43800	0.46700	6.62100	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.61800	0.57500	6.95793	0.00000	0.0000	200
05/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.39100	0.41800	6.90537	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.72100	0.67600	6.24133	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.36300	0.38800	6.88705	0.00000	0.0000	0
05/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.79300	0.74600	5.92686	0.00000	0.0000	132
05/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.42130	8.49500	0.87516	8.50000	8.4913	6,106
05/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.33700	1.40000	4.71204	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.11600	0.10500	9.48276	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.29700	1.36000	4.85736	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.12600	0.11500	8.73016	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.37700	1.44000	4.57516	0.00000	0.0000	16,000
05/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.10600	0.09500	10.37736	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.13700	0.12500	8.75912	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.25800	1.32000	4.92846	0.00000	0.0000	37,000
05/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.12100	1.07300	4.28189	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.44200	0.46800	5.88235	0.00000	0.0000	360
05/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.86900	0.91600	5.40852	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.34800	0.32100	7.75862	0.00000	0.0000	360
05/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.58300	0.61600	5.66038	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.76200	0.72100	5.38058	0.00000	0.0000	4,000
05/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.19800	1.14900	4.09015	0.00000	0.0000	0
05/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.41900	0.44400	5.96659	0.00000	0.0000	5,500
05/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.89900	0.85600	4.78309	0.00000	0.0000	1,500
05/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.52000	0.55100	5.96154	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.51910	8.59670	0.91089	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.13200	1.18600	4.77032	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.31300	0.28900	7.66773	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.10400	1.15500	4.61957	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.33500	0.30800	8.05970	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.16000	1.21800	5.00000	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.29100	0.27100	6.87285	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.45800	0.42600	6.98690	0.00000	0.0000	540
05/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.97700	1.02300	4.70829	0.00000	0.0000	300
05/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.17000	1.12300	4.01709	0.00000	0.0000	0
05/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.58900	0.62000	5.26316	0.00000	0.0000	540
05/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.60130	8.68440	0.96613	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.14100	1.19200	4.46976	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.49000	0.45800	6.53061	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.11800	1.16800	4.47227	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.51700	0.48400	6.38298	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
05/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.16500	1.21700	4.46352	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.46400	0.43300	6.68103	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.22400	1.17700	3.83987	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.72500	0.76100	4.96552	0.00000	0.0000	180
05/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.07400	1.12200	4.46927	0.00000	0.0000	0
05/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.57300	0.53800	6.10820	0.00000	0.0000	180
05/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.81560	8.91220	1.09578	0.00000	0.0000	659
05/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.10900	1.15900	4.50857	0.00000	0.0000	0
05/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.27100	1.22500	3.61920	0.00000	0.0000	0
05/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.09300	1.14200	4.48307	0.00000	0.0000	0
05/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.30500	1.25800	3.60153	0.00000	0.0000	0
05/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.12600	1.17700	4.52931	0.00000	0.0000	0
05/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.23800	1.19300	3.63489	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.31860	9.44790	1.38755	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.83800	1.91800	4.35256	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.01900	0.97000	4.80864	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.82100	1.89900	4.28336	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.05200	1.00100	4.84791	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.85600	1.93700	4.36422	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.98700	0.93900	4.86322	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.72000	0.67700	5.97222	0.00000	0.0000	0
05/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.03900	2.12500	4.21775	0.00000	0.0000	200
05/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.44540	10.52200	0.73334	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.55300	2.59700	1.72346	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.30800	1.27500	2.52294	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.53600	2.57900	1.69558	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.34100	1.30700	2.53542	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.57200	2.61500	1.67185	0.00000	0.0000	0
05/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.27700	1.24300	2.66249	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.21540	8.28410	0.83623	0.00000	0.0000	801
05/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.72441	0.78108	7.82292	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.05901	0.04698	20.38638	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.68464	0.73982	8.05971	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.06924	0.05572	19.52629	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.76532	0.82339	7.58768	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.04992	0.03929	21.29407	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.30948	0.27261	11.91353	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.32488	0.35671	9.79746	0.00000	0.0000	80
05/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.32000	8.39160	0.86058	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.49096	0.52282	6.48933	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.52096	0.48122	7.62822	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.47245	0.50399	6.67584	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.55245	0.51239	7.25133	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.51027	0.54249	6.31430	0.00000	0.0000	0
05/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.49027	0.45089	8.03231	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
05/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.83380	12.82430	0.07402	12.91500	12.8565	10,598
05/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.41400	1.40200	0.84866	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.36600	1.35400	0.87848	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.46200	1.45000	0.82079	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.31800	1.30800	0.75873	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03400	0.03400	0.00000	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	1.00400	0.99100	1.29482	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.07000	0.06700	4.28571	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.85100	1.84000	0.59427	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	768
05/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.09100	1.07900	1.09991	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05700	0.05500	3.50877	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.68800	0.67500	1.88953	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.15400	0.15100	1.94805	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.51000	1.49900	0.72848	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.94900	1.93800	0.56439	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.18100	1.16900	1.01609	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04700	0.04500	4.25532	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.75300	1.74200	0.62750	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.91900	0.90500	1.52339	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08500	0.08100	4.70588	0.00000	0.0000	768
05/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.96100	0.94700	1.45682	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	9,000
05/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.53300	0.52300	1.87617	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.24900	0.24900	0.00000	0.00000	0.0000	3,000
05/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.39900	0.40500	1.50376	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.38300	0.37900	1.04439	0.00000	0.0000	3,000
05/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.89500	0.90700	1.34078	0.00000	0.0000	0
05/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.17900	0.18100	1.11732	0.00000	0.0000	9,000
05/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.98370	12.97800	0.04390	0.00000	0.0000	2,980
05/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.31300	1.29800	1.14242	0.00000	0.0000	0
05/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.17900	0.17000	5.02793	0.00000	0.0000	0
05/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.27600	1.26200	1.09718	0.00000	0.0000	0
05/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.19200	0.18400	4.16667	0.00000	0.0000	0
05/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.35100	1.33600	1.11029	0.00000	0.0000	0
05/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.16700	0.15800	5.38922	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17			Foreign Exchange Future	13.12820	13.12530	0.02209	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.75300	0.75400	0.13280	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.07500	1.07900	0.37209	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
05/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.73600	0.73800	0.27174	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.10800	1.11300	0.45126	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.77000	0.77000	0.00000	0.00000	0.0000	0
05/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.04200	1.04500	0.28791	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10720	0.10760	0.37313	0.00000	0.0000	4,421
05/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01727	0.01767	2.31616	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00815	0.00846	3.80368	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00095	0.00086	9.47368	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02722	0.02761	1.43277	0.00000	0.0000	0
05/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10870	0.10920	0.45998	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00685	0.00709	3.50365	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00615	0.00589	4.22764	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00380	0.00394	3.68421	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01310	0.01274	2.74809	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01251	0.01289	3.03757	0.00000	0.0000	0
05/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00181	0.00169	6.62983	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.65140	10.61240	0.36615	10.70000	10.7000	21,387
05/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.64900	0.62000	4.46841	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.09800	0.10800	10.20408	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.61300	0.58400	4.73083	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.11200	0.12200	8.92857	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.68900	0.65600	4.78955	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.08800	0.09400	6.81818	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.61100	1.57200	2.42086	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.54300	0.51600	4.97238	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.14200	0.15400	8.45070	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.90000	0.86400	4.00000	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.66000	1.62100	2.34940	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.81300	0.77900	4.18204	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.34100	0.32100	5.86510	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.29000	0.30900	6.55172	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.27800	0.26400	5.03597	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.37700	0.40200	6.63130	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.51100	0.48500	5.08806	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.16000	0.17300	8.12500	0.00000	0.0000	10,200
05/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.17500	0.16600	5.14286	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.62400	0.65400	4.80769	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.10600	0.10200	3.77358	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.95500	0.99000	3.66492	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
05/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.22800	0.21600	5.26316	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.47700	0.50400	5.66038	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.17900	1.21500	3.05344	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.21300	0.20200	5.16432	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.51200	0.54000	5.46875	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.12700	1.08900	3.37178	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.13500	0.12900	4.44444	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.78400	0.81700	4.20918	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.26000	0.24700	5.00000	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.40900	0.43500	6.35697	0.00000	0.0000	3,400
05/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.54800	0.57700	5.29197	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.19900	0.18900	5.02513	0.00000	0.0000	3,400
05/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.04400	1.07900	3.35249	0.00000	0.0000	0
05/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.09500	0.09100	4.21053	0.00000	0.0000	10,200
05/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.79890	10.76390	0.32411	10.84000	10.8400	14,199
05/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.72800	0.70600	3.02198	0.00000	0.0000	0
05/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.32900	0.34200	3.95137	0.00000	0.0000	0
05/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.70100	0.68000	2.99572	0.00000	0.0000	0
05/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.35200	0.36600	3.97727	0.00000	0.0000	0
05/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.75500	0.73300	2.91391	0.00000	0.0000	0
05/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.30600	0.31900	4.24837	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.94670	10.91500	0.28958	0.00000	0.0000	350
05/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.76900	0.78500	2.08062	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.54800	0.59600	8.75912	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.77900	0.76000	2.43902	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.60800	0.62100	2.13816	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.79500	0.77500	2.51572	0.00000	0.0000	0
05/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.52400	0.53600	2.29008	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.37280	11.36580	0.06155	0.00000	0.0000	500
05/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.22900	1.22500	0.32547	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.34900	1.35200	0.22239	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.21100	1.20700	0.33031	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.38100	1.38400	0.21723	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.24700	1.24200	0.40096	0.00000	0.0000	0
05/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.31700	1.31900	0.15186	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19			Foreign Exchange Future	8.42800	8.42840	0.00475	8.46000	8.4503	28,246
05/01/2012	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.19200	1.19100	0.08389	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.14400	1.14300	0.08741	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.24000	1.24000	0.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	1.04800	1.04700	0.09542	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
05/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.48500	1.48500	0.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.73100	0.72900	0.27360	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.05300	0.05100	3.77358	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	1.00000	0.99900	0.10000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.43600	1.43500	0.06964	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.22900	2.23000	0.04486	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60900	0.60600	0.49261	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.08100	0.07800	3.70370	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.46000	8.46330	0.03901	0.00000	0.0000	6,933
05/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.92700	0.92600	0.10787	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.11700	0.11300	3.41880	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.88800	0.88700	0.11261	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.12800	0.12400	3.12500	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.96600	0.96500	0.10352	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.10600	0.10200	3.77358	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.49630	8.50090	0.05414	0.00000	0.0000	2,298
05/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.66200	0.65900	0.45317	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.40200	0.39500	1.74129	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63600	0.63400	0.31447	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42600	0.42000	1.40845	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68800	0.68500	0.43605	0.00000	0.0000	0
05/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37800	0.37100	1.85185	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.48770	9.48450	0.03373	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.54800	2.54600	0.07849	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36000	0.36200	0.55556	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.50700	2.50600	0.03989	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.36900	0.37200	0.81301	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.58900	2.58700	0.07725	0.00000	0.0000	0
05/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35100	0.35300	0.56980	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.11220	8.11660	0.05424	0.00000	0.0000	10
05/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.59300	0.59700	0.67454	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.03100	0.03000	3.22581	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.55000	0.55400	0.72727	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03800	0.03700	2.63158	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.63700	0.64100	0.62794	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02500	0.02400	4.00000	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.20040	8.20980	0.11463	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.36900	0.37400	1.35501	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.31900	0.31400	1.56740	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.34700	0.35100	1.15274	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
05/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.34700	0.34100	1.72911	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.39200	0.39700	1.27551	0.00000	0.0000	0
05/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.29200	0.28700	1.71233	0.00000	0.0000	0
05/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.35640	0.39150	9.84848	0.00000	0.0000	100,000
05/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.09730	0.08110	16.64954	0.00000	0.0000	100,000
05/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.16060	0.18620	15.94022	0.00000	0.0000	12,500
05/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.12450	0.13860	11.32530	0.00000	0.0000	12,500
05/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.03100	0.01980	36.12903	0.00000	0.0000	19,481
05/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.06610	0.05210	21.18003	0.00000	0.0000	12,987
05/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.75050	8.71110	0.45026	8.77000	8.7700	223
05/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.37000	0.33900	8.37838	0.00000	0.0000	0
05/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22000	0.22800	3.63636	0.00000	0.0000	0
05/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.34500	0.31500	8.69565	0.00000	0.0000	0
05/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.24500	0.25400	3.67347	0.00000	0.0000	0
05/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.39600	0.36400	8.08081	0.00000	0.0000	0
05/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.19600	0.20300	3.57143	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.88320	8.84540	0.42552	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.45100	0.43200	4.21286	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.66800	0.68700	2.84431	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.43400	0.41700	3.91705	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.70100	0.72200	2.99572	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.46700	0.44800	4.06852	0.00000	0.0000	0
05/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.63400	0.65300	2.99685	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.39850	6.44930	0.79394	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.22700	0.26100	14.97797	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.11200	0.09500	15.17857	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.22100	0.25400	14.93213	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.11600	0.09800	15.51724	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.23300	0.26700	14.59227	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.10800	0.09100	15.74074	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.44270	6.49490	0.81022	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.36800	0.39800	8.15217	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.22500	0.20300	9.77778	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.34100	0.37100	8.79765	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.24800	0.22600	8.87097	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.39500	0.42700	8.10127	0.00000	0.0000	0
05/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.20200	0.18200	9.90099	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
05/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.30190	1.31120	0.71434	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
05/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.11340	0.12070	6.43739	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.01150	0.00950	17.39130	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.07790	0.08380	7.57381	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02600	0.02260	13.07692	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.15590	0.16430	5.38807	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00400	0.00310	22.50000	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31650	1.32590	0.71401	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18090	0.18870	4.31177	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01440	0.01280	11.11111	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.14350	0.15030	4.73868	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02700	0.02440	9.62963	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22340	0.23210	3.89436	0.00000	0.0000	0
05/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00690	0.00620	10.14493	0.00000	0.0000	0

Future Open Interest

616,457

Option Open Interest

258,276

Total

874,733