



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 07/06/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
07/06/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.36230	8.31300	0.58955	8.34750	8.2460	270,595
07/06/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.11200	1.06300	4.40647	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.06200	1.01300	4.61394	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.16200	1.11300	4.21687	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.28600	0.24300	15.03497	0.00000	0.0000	6,700
07/06/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.02400	0.03000	25.00000	0.00000	0.0000	6,832
07/06/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.61200	1.56300	3.03970	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.07300	0.05100	30.13699	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.21100	0.23800	12.79621	0.00000	0.0000	100
07/06/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.04200	0.02800	33.33333	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.33000	0.36500	10.60606	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.03000	0.01900	36.66667	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.41800	0.45600	9.09091	0.00000	0.0000	132
07/06/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.36200	1.31300	3.59765	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
07/06/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.86300	0.81400	5.67787	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	12,000
07/06/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.37200	0.32600	12.36559	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	2,000
07/06/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.21100	0.17100	18.95735	0.00000	0.0000	7,000
07/06/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.61400	0.56500	7.98046	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	5,000
07/06/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.50900	0.54900	7.85855	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.02100	0.01200	42.85714	0.00000	0.0000	5,000
07/06/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.66400	0.61500	7.37952	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	10,000
07/06/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.89300	0.94000	5.26316	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.10500	0.07700	26.66667	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
07/06/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.14300	0.16400	14.68531	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.31200	1.26300	3.73476	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,100
07/06/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	6,800
07/06/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.71400	0.66500	6.86275	0.00000	0.0000	6,700
07/06/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.56500	0.51600	8.67257	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	200
07/06/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.46600	0.41800	10.30043	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	10.30	P	Foreign Exchange Future	1.93800	1.98700	2.52838	0.00000	0.0000	0
07/06/2012	\$ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.47460	8.42450	0.59118	8.45460	8.3550	106,534
07/06/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.29100	1.24200	3.79551	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.24400	1.19400	4.01929	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.33900	1.29000	3.65945	0.00000	0.0000	16,000
07/06/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	9,200
07/06/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.19600	1.14700	4.09699	0.00000	0.0000	37,000
07/06/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.82400	0.85700	4.00485	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.19900	0.18100	9.04523	0.00000	0.0000	360
07/06/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.68300	0.64000	6.29575	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.10800	0.11600	7.40741	0.00000	0.0000	20,360
07/06/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.32600	0.29900	8.28221	0.00000	0.0000	2,000
07/06/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.45100	0.47500	5.32151	0.00000	0.0000	4,000
07/06/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.90600	0.94100	3.86313	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.18100	0.16500	8.83978	0.00000	0.0000	5,500
07/06/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59100	0.61900	4.73773	0.00000	0.0000	1,500
07/06/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.26600	0.24300	8.64662	0.00000	0.0000	250
07/06/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.83600	0.79100	5.38278	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.06100	0.06700	9.83607	0.00000	0.0000	2,500
07/06/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.32700	0.34700	6.11621	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.40200	0.37100	7.71144	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.55100	0.51400	6.71506	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.17600	0.19000	7.95455	0.00000	0.0000	2,000
07/06/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.01000	0.96100	4.85149	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03500	0.03700	5.71429	0.00000	0.0000	246
07/06/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.10200	1.05300	4.44646	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	8,000
07/06/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55500	0.58200	4.86486	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.28000	0.25600	8.57143	0.00000	0.0000	27,100
07/06/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.36200	0.33300	8.01105	0.00000	0.0000	2,000
07/06/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.38700	0.40900	5.68475	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.61400	0.57200	6.84039	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
07/06/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.13900	0.14800	6.47482	0.00000	0.0000	4,025
07/06/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.47100	0.43700	7.21868	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.24600	0.26300	6.91057	0.00000	0.0000	5,000
07/06/2012	\$ / R 2012/09/17	9.30	P	Foreign Exchange Future	0.99100	1.02600	3.53179	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	9.30	C	Foreign Exchange Future	0.16600	0.15000	9.63855	0.00000	0.0000	250
07/06/2012	\$ / R 2012/09/17	9.00	P	Foreign Exchange Future	0.74400	0.77500	4.16667	0.00000	0.0000	0
07/06/2012	\$ / R 2012/09/17	9.00	C	Foreign Exchange Future	0.21900	0.19900	9.13242	0.00000	0.0000	5,000
07/06/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.57610	8.52540	0.59118	8.50300	8.5030	31,589
07/06/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.99900	0.94900	5.00501	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.12300	0.12400	0.81301	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.96000	0.91300	4.89583	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.13400	0.13800	2.98507	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.03900	0.98900	4.81232	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.11300	0.11400	0.88496	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.21900	0.22500	2.73973	0.00000	0.0000	6,040
07/06/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.79500	0.75000	5.66038	0.00000	0.0000	300
07/06/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.88600	0.90900	2.59594	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.36200	0.33400	7.73481	0.00000	0.0000	540
07/06/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.63500	0.59500	6.29921	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.35900	0.37000	3.06407	0.00000	0.0000	6,000
07/06/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.53700	0.55300	2.97952	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.51300	0.47800	6.82261	0.00000	0.0000	6,000
07/06/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.81100	0.83300	2.71270	0.00000	0.0000	0
07/06/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.38700	0.35800	7.49354	0.00000	0.0000	5,500
07/06/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.67850	8.62810	0.58075	8.65300	8.6470	13,690
07/06/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.98300	0.94300	4.06918	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.25500	0.26500	3.92157	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.95400	0.91400	4.19287	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.27600	0.28600	3.62319	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.01300	0.97200	4.04738	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.23500	0.24400	3.82979	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.93200	0.95500	2.46781	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.51000	0.48300	5.29412	0.00000	0.0000	180
07/06/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.89800	0.85800	4.45434	0.00000	0.0000	0
07/06/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.32000	0.33000	3.12500	0.00000	0.0000	180
07/06/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.88530	8.83480	0.56835	0.00000	0.0000	542
07/06/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.90500	0.86700	4.19890	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.99800	1.01000	1.20240	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.88800	0.85000	4.27928	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.03100	1.04300	1.16392	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.92200	0.88400	4.12148	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.96500	0.97700	1.24352	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.30400	1.25900	3.45092	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.41900	0.42400	1.19332	0.00000	0.0000	0
07/06/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	1.01200	1.02400	1.18577	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
07/06/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.89700	0.85900	4.23634	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.60080	9.55530	0.47392	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.79900	1.75400	2.50139	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.69800	0.69900	0.14327	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.77700	1.73100	2.58863	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.72600	0.72600	0.00000	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.82200	1.77700	2.46981	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.67100	0.67200	0.14903	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.45100	0.45300	0.44346	0.00000	0.0000	0
07/06/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.05200	2.00800	2.14425	0.00000	0.0000	200
07/06/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.67490	10.62940	0.42623	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.45700	2.41300	1.79080	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.98200	0.98400	0.20367	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.43600	2.39200	1.80624	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.01100	1.01300	0.19782	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.47800	2.43400	1.77563	0.00000	0.0000	0
07/06/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.95300	0.95500	0.20986	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.36230	8.31300	0.58955	8.31950	8.2500	70
07/06/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.12519	0.09382	25.05791	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.11289	0.13082	15.88272	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.10486	0.07679	26.76903	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.14256	0.16379	14.89198	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.15037	0.11424	24.02740	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.08807	0.10124	14.95401	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.47460	8.42450	0.59118	0.00000	0.0000	860
07/06/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.87667	0.83085	5.22660	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.05247	0.05675	8.15704	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.83571	0.79042	5.41934	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.06151	0.06632	7.81987	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.91862	0.87230	5.04235	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.04442	0.04820	8.50968	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.57610	8.52540	0.59118	0.00000	0.0000	2
07/06/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.87593	0.82959	5.29038	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.17303	0.17739	2.51979	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.84335	0.79737	5.45207	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.19045	0.19517	2.47834	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.90951	0.86283	5.13243	0.00000	0.0000	0
07/06/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.15661	0.16063	2.56689	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18			Foreign Exchange Future	12.93050	12.94000	0.07347	12.89600	12.8600	71,778
07/06/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.08300	1.09100	0.73869	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.03300	1.04200	0.87125	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.13300	1.14100	0.70609	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00300	0.00100	66.66667	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
07/06/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.83100	1.84000	0.49153	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	24,000
07/06/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.03200	0.02700	15.62500	0.00000	0.0000	0
07/06/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.46200	0.46700	1.08225	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17			Foreign Exchange Future	13.09930	13.10720	0.06031	0.00000	0.0000	5,061
07/06/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.36700	0.36100	1.63488	0.00000	0.0000	24,000
07/06/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.71800	0.70400	1.94986	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.35300	0.34600	1.98300	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.75400	0.73900	1.98939	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.38200	0.37600	1.57068	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.68300	0.66900	2.04978	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.77700	1.78500	0.45020	0.00000	0.0000	0
07/06/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	6,000
07/06/2012	£ / R 2012/12/14			Foreign Exchange Future	13.25220	13.25850	0.04754	0.00000	0.0000	700
07/06/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.08700	1.08100	0.55198	0.00000	0.0000	0
07/06/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.28500	0.27300	4.21053	0.00000	0.0000	0
07/06/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.05600	1.05000	0.56818	0.00000	0.0000	0
07/06/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.30400	0.29200	3.94737	0.00000	0.0000	0
07/06/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.11900	1.11300	0.53619	0.00000	0.0000	0
07/06/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.26700	0.25500	4.49438	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10580	0.10450	1.22873	0.10430	0.1039	520
07/06/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00114	0.00068	40.35088	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00334	0.00418	25.14970	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00006	0.00003	50.00000	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01226	0.01353	10.35889	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00789	0.00664	15.84284	0.00000	0.0000	0
07/06/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00009	0.00014	55.55556	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10730	0.10600	1.21156	0.10730	0.1073	3,329
07/06/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01485	0.01367	7.94613	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00055	0.00067	21.81818	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00751	0.00667	11.18509	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00321	0.00367	14.33022	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02439	0.02310	5.28905	0.00000	0.0000	0
07/06/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00010	11.11111	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10880	0.10740	1.28676	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01665	0.01540	7.50751	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00125	0.00140	12.00000	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00984	0.00888	9.75610	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00444	0.00488	9.90991	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02565	0.02426	5.41910	0.00000	0.0000	0
07/06/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00025	0.00026	4.00000	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18			Foreign Exchange Future	10.44940	10.44180	0.07273	10.47000	10.4175	46,866
07/06/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.14300	0.12900	9.79021	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.09400	0.08700	7.44681	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.11700	0.10200	12.82051	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
07/06/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.11800	0.11000	6.77966	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.17300	0.16000	7.51445	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.07400	0.06800	8.10811	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.05700	0.05200	8.77193	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.20600	0.19400	5.82524	0.00000	0.0000	800
07/06/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.65200	0.64400	1.22699	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
07/06/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.85000	0.84300	0.82353	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
07/06/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.00000	0.99200	0.80000	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	15,360
07/06/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.60200	0.59500	1.16279	0.00000	0.0000	0
07/06/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	5,120
07/06/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	5,120
07/06/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.41100	0.40300	1.94647	0.00000	0.0000	5,120
07/06/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.18100	0.17300	4.41989	0.00000	0.0000	5,120
07/06/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.08000	0.06500	18.75000	0.00000	0.0000	5,120
07/06/2012	€ / R 2012/09/17			Foreign Exchange Future	10.59860	10.59030	0.07831	10.57100	10.5500	17,136
07/06/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.33300	0.31700	4.80480	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46000	0.45200	1.73913	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.31600	0.30000	5.06329	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.49300	0.48500	1.62272	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.35000	0.33500	4.28571	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.42700	0.42000	1.63934	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.17600	1.16600	0.85034	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02700	0.02600	3.70370	0.00000	0.0000	10,200
07/06/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.90700	0.89600	1.21279	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05800	0.05600	3.44828	0.00000	0.0000	1,625
07/06/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.85100	0.84400	0.82256	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.20000	0.18400	8.00000	0.00000	0.0000	15,360
07/06/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.57800	0.56400	2.42215	0.00000	0.0000	0
07/06/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.17900	0.17400	2.79330	0.00000	0.0000	1,500
07/06/2012	€ / R 2012/12/14			Foreign Exchange Future	10.73840	10.72850	0.09219	0.00000	0.0000	20,612
07/06/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.69200	0.67400	2.60116	0.00000	0.0000	0
07/06/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.34400	0.33600	2.32558	0.00000	0.0000	0
07/06/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.66800	0.65000	2.69461	0.00000	0.0000	0
07/06/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.37000	0.36200	2.16216	0.00000	0.0000	0
07/06/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.71700	0.69900	2.51046	0.00000	0.0000	0
07/06/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.31900	0.31100	2.50784	0.00000	0.0000	0
07/06/2012	€ / R 2013/12/13			Foreign Exchange Future	11.14160	11.12190	0.17681	0.00000	0.0000	435
07/06/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.86100	0.82500	4.18118	0.00000	0.0000	0
07/06/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.21200	1.19600	1.32013	0.00000	0.0000	0
07/06/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.84600	0.81000	4.25532	0.00000	0.0000	0
07/06/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.24700	1.23100	1.28308	0.00000	0.0000	0
07/06/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.87700	0.84100	4.10490	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
07/06/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.17800	1.16200	1.35823	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18			Foreign Exchange Future	8.26260	8.25570	0.08351	8.27900	8.2370	13,531
07/06/2012	AUS / R 2012/06/18	7.65	C	Foreign Exchange Future	0.61500	0.60700	1.30081	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18	7.70	C	Foreign Exchange Future	0.56500	0.55800	1.23894	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18	7.60	C	Foreign Exchange Future	0.66400	0.65700	1.05422	0.00000	0.0000	0
07/06/2012	AUS / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17			Foreign Exchange Future	8.30670	8.29950	0.08668	8.32240	8.3224	3,404
07/06/2012	AUS / R 2012/09/17	8.24	C	Foreign Exchange Future	0.32700	0.31400	3.97554	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17	8.24	P	Foreign Exchange Future	0.25700	0.25100	2.33463	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17	8.29	C	Foreign Exchange Future	0.30200	0.28900	4.30464	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17	8.29	P	Foreign Exchange Future	0.28200	0.27600	2.12766	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17	8.19	C	Foreign Exchange Future	0.35400	0.34000	3.95480	0.00000	0.0000	0
07/06/2012	AUS / R 2012/09/17	8.19	P	Foreign Exchange Future	0.23400	0.22700	2.99145	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14			Foreign Exchange Future	8.35250	8.34270	0.11733	0.00000	0.0000	2,050
07/06/2012	AUS / R 2012/12/14	8.09	C	Foreign Exchange Future	0.53500	0.51700	3.36449	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14	8.09	P	Foreign Exchange Future	0.27200	0.26400	2.94118	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14	8.14	C	Foreign Exchange Future	0.50800	0.49000	3.54331	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14	8.14	P	Foreign Exchange Future	0.29500	0.28700	2.71186	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14	8.04	C	Foreign Exchange Future	0.56400	0.54500	3.36879	0.00000	0.0000	0
07/06/2012	AUS / R 2012/12/14	8.04	P	Foreign Exchange Future	0.25100	0.24200	3.58566	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18			Foreign Exchange Future	8.39950	8.38720	0.14644	0.00000	0.0000	2,000
07/06/2012	AUS / R 2013/03/18	8.37	C	Foreign Exchange Future	0.50900	0.48700	4.32220	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18	8.37	P	Foreign Exchange Future	0.47800	0.46800	2.09205	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18	8.42	C	Foreign Exchange Future	0.48800	0.46600	4.50820	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18	8.42	P	Foreign Exchange Future	0.50700	0.49700	1.97239	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18	8.32	C	Foreign Exchange Future	0.53100	0.50900	4.14313	0.00000	0.0000	0
07/06/2012	AUS / R 2013/03/18	8.32	P	Foreign Exchange Future	0.45000	0.44000	2.22222	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14			Foreign Exchange Future	9.60530	9.59660	0.09057	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	2.60900	2.58500	0.91989	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.30	P	Foreign Exchange Future	0.30400	0.28800	5.26316	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.35	C	Foreign Exchange Future	2.56700	2.54300	0.93494	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.35	P	Foreign Exchange Future	0.31200	0.29600	5.12821	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.25	C	Foreign Exchange Future	2.65100	2.62700	0.90532	0.00000	0.0000	0
07/06/2012	AUS / R 2015/12/14	7.25	P	Foreign Exchange Future	0.29600	0.28000	5.40541	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.09590	8.11590	0.24704	8.10200	8.0840	45
07/06/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.05900	0.05700	3.38983	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.11300	0.09100	19.46903	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.04400	0.04200	4.54545	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.14800	0.12600	14.86486	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.07800	0.07800	0.00000	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.08200	0.06200	24.39024	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.18850	8.20880	0.24791	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.54700	0.56300	2.92505	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
07/06/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.50700	0.52300	3.15582	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.07700	0.07300	5.19481	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.58700	0.60300	2.72572	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.27310	8.29280	0.23812	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.61400	0.62500	1.79153	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.14500	0.13600	6.20690	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.57900	0.58900	1.72712	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.16000	0.15000	6.25000	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.65000	0.66100	1.69231	0.00000	0.0000	0
07/06/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.13100	0.12200	6.87023	0.00000	0.0000	0
07/06/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.35220	0.31900	9.42646	0.00000	0.0000	2,835
07/06/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00050	0.00020	60.00000	0.00000	0.0000	8,000
07/06/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.02680	0.01880	29.85075	0.00000	0.0000	0
07/06/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
07/06/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.70460	8.69640	0.09420	0.00000	0.0000	25,745
07/06/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
07/06/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.41200	0.41600	0.97087	0.00000	0.0000	0
07/06/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
07/06/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.45900	0.46300	0.87146	0.00000	0.0000	0
07/06/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
07/06/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.36700	0.37000	0.81744	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.84150	8.83140	0.11423	0.00000	0.0000	50
07/06/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.38500	0.37400	2.85714	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.29400	0.29300	0.34014	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.36400	0.35300	3.02198	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.32300	0.32200	0.30960	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.40800	0.39700	2.69608	0.00000	0.0000	0
07/06/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.26700	0.26600	0.37453	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.97180	8.95990	0.13264	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.73600	0.72300	1.76630	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.27000	0.26900	0.37037	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.70700	0.69600	1.55587	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.29100	0.29200	0.34364	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.76600	0.75300	1.69713	0.00000	0.0000	0
07/06/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.25000	0.24900	0.40000	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.40450	6.40580	0.02030	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.13800	0.13700	0.72464	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.10500	0.10200	2.85714	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.05100	0.04600	9.80392	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.17600	0.17500	0.56818	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.02200	0.01900	13.63636	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
07/06/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.46500	6.46510	0.00155	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.32100	0.31800	0.93458	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.28900	0.28500	1.38408	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.11700	0.11300	3.41880	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.35500	0.35200	0.84507	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.08300	0.08000	3.61446	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.50880	6.50700	0.02765	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.39400	0.38500	2.28426	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.22300	0.21500	3.58744	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.36700	0.35800	2.45232	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.24600	0.23800	3.25203	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.42200	0.41300	2.13270	0.00000	0.0000	0
07/06/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.20100	0.19300	3.98010	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31360	1.30590	0.58618	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16370	0.15590	4.76481	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11390	0.10620	6.76032	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21360	0.20590	3.60487	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32880	1.32110	0.57947	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13010	0.12280	5.61107	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01210	0.01250	3.30579	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09410	0.08750	7.01382	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02610	0.02720	4.21456	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17330	0.16500	4.78938	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00530	0.00470	11.32075	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34270	1.33550	0.53623	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.14370	0.13670	4.87126	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02900	0.02920	0.68966	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.11250	0.10590	5.86667	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04780	0.04840	1.25523	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.18080	0.17350	4.03761	0.00000	0.0000	0
07/06/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01610	0.01600	0.62112	0.00000	0.0000	0

**Future Open Interest**

**663,979**

**Option Open Interest**

**394,240**

**Total**

**1,058,219**