



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 06/01/2012

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
06/01/2012	\$ / R 2012/03/19			Foreign Exchange Future	8.28410	8.25720	0.32472	8.29000	8.2150	235,454
06/01/2012	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	1.25900	1.23200	2.14456	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	1.21100	1.18400	2.22956	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	1.30800	1.28100	2.06422	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.29400	1.26700	2.08655	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	1,000
06/01/2012	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	1.14900	1.12200	2.34987	0.00000	0.0000	30,100
06/01/2012	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	1.05400	1.02600	2.65655	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	1.49000	1.46300	1.81208	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	1.10100	1.07400	2.45232	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	1.53900	1.51200	1.75439	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.78100	0.75400	3.45711	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.04700	0.04700	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.48800	0.46400	4.91803	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.15400	0.15700	1.94805	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.91300	0.88500	3.06681	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.02900	0.02800	3.44828	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.31400	0.29400	6.36943	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	0.33000	0.33700	2.12121	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	1.58900	1.56100	1.76211	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	10,000
06/01/2012	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.29500	0.27600	6.44068	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	0.36100	0.36900	2.21607	0.00000	0.0000	250
06/01/2012	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	1.44100	1.41400	1.87370	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.45900	0.43500	5.22876	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
06/01/2012	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	0.17500	0.17800	1.71429	0.00000	0.0000	7,051
06/01/2012	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	1.19700	1.17000	2.25564	0.00000	0.0000	10,000
06/01/2012	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	1.63800	1.61100	1.64835	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.86700	0.83900	3.22953	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.35700	0.33500	6.16246	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	0.27300	0.27800	1.83150	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.55100	0.52600	4.53721	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	1.24600	1.21800	2.24719	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	1.68700	1.66000	1.60047	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.58700	0.56000	4.59966	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.10300	0.10300	0.00000	0.00000	0.0000	250
06/01/2012	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.43100	0.40800	5.33643	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	0.19700	0.20100	2.03046	0.00000	0.0000	4,620
06/01/2012	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.51900	0.49400	4.81696	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.13500	0.13700	1.48148	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.38000	0.35800	5.78947	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	0.24600	0.25100	2.03252	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.95900	0.93200	2.81543	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	1.00600	0.97900	2.68390	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	1.39200	1.36500	1.93966	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.70	C	Foreign Exchange Future	0.66100	0.63400	4.08472	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.70	P	Foreign Exchange Future	0.07700	0.07700	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.10	C	Foreign Exchange Future	0.40500	0.38200	5.67901	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.10	P	Foreign Exchange Future	0.22100	0.22500	1.80995	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.50	C	Foreign Exchange Future	0.82300	0.79600	3.28068	0.00000	0.0000	5,000
06/01/2012	\$ / R 2012/03/19	7.50	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	2,420
06/01/2012	\$ / R 2012/03/19	6.40	C	Foreign Exchange Future	1.88600	1.85900	1.43160	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.15	C	Foreign Exchange Future	2.13500	2.10800	1.26464	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.60	C	Foreign Exchange Future	0.74000	0.71300	3.64865	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.60	P	Foreign Exchange Future	0.05600	0.05600	0.00000	0.00000	0.0000	13,860
06/01/2012	\$ / R 2012/03/19	8.25	C	Foreign Exchange Future	0.33500	0.31400	6.26866	0.00000	0.0000	6,620
06/01/2012	\$ / R 2012/03/19	8.25	P	Foreign Exchange Future	0.30100	0.30700	1.99336	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.08600	2.05900	1.29434	0.00000	0.0000	0
06/01/2012	\$ / 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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06/01/2012	\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.34300	1.31600	2.01042	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.62300	0.59700	4.17335	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.08900	0.09000	1.12360	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.40	C	Foreign Exchange Future	0.27700	0.25900	6.49819	0.00000	0.0000	4,850
06/01/2012	\$ / R 2012/03/19	8.40	P	Foreign Exchange Future	0.39300	0.40200	2.29008	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.45	C	Foreign Exchange Future	1.83700	1.81000	1.46979	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.45	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.65	C	Foreign Exchange Future	0.70000	0.67300	3.85714	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	7.65	P	Foreign Exchange Future	0.06600	0.06600	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.55	C	Foreign Exchange Future	1.73700	1.71000	1.55440	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.55	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.50	C	Foreign Exchange Future	1.78700	1.76000	1.51091	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,420
06/01/2012	\$ / R 2012/03/19	6.35	C	Foreign Exchange Future	1.93600	1.90900	1.39463	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.10	C	Foreign Exchange Future	2.18500	2.15800	1.23570	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.45	C	Foreign Exchange Future	0.26000	0.24300	6.53846	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.45	P	Foreign Exchange Future	0.42600	0.43600	2.34742	0.00000	0.0000	250
06/01/2012	\$ / R 2012/03/19	8.50	C	Foreign Exchange Future	0.24400	0.22800	6.55738	0.00000	0.0000	4,000
06/01/2012	\$ / R 2012/03/19	8.50	P	Foreign Exchange Future	0.46000	0.47100	2.39130	0.00000	0.0000	190
06/01/2012	\$ / R 2012/03/19	8.80	C	Foreign Exchange Future	0.17000	0.15700	7.64706	0.00000	0.0000	4,853
06/01/2012	\$ / R 2012/03/19	8.80	P	Foreign Exchange Future	0.68600	0.70000	2.04082	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.85100	0.86700	1.88014	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	9.00	C	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	2,100
06/01/2012	\$ / R 2012/03/19	8.60	C	Foreign Exchange Future	0.21600	0.20000	7.40741	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.60	P	Foreign Exchange Future	0.53200	0.54300	2.06767	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.65	C	Foreign Exchange Future	0.20300	0.18800	7.38916	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.65	P	Foreign Exchange Future	0.56900	0.58100	2.10896	0.00000	0.0000	176
06/01/2012	\$ / R 2012/03/19	8.75	P	Foreign Exchange Future	0.64600	0.66000	2.16718	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.75	C	Foreign Exchange Future	0.18000	0.16700	7.22222	0.00000	0.0000	15,860
06/01/2012	\$ / R 2012/03/19	8.70	P	Foreign Exchange Future	0.60700	0.62000	2.14168	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	8.70	C	Foreign Exchange Future	0.19100	0.17700	7.32984	0.00000	0.0000	366
06/01/2012	\$ / R 2012/03/19	9.25	P	Foreign Exchange Future	1.06800	1.08700	1.77903	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	9.25	C	Foreign Exchange Future	0.10200	0.09400	7.84314	0.00000	0.0000	2,000
06/01/2012	\$ / R 2012/03/19	9.50	P	Foreign Exchange Future	1.29500	1.31600	1.62162	0.00000	0.0000	0
06/01/2012	\$ / R 2012/03/19	9.50	C	Foreign Exchange Future	0.07900	0.07300	7.59494	0.00000	0.0000	2,000
06/01/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.39160	8.36430	0.32533	8.33720	8.3372	25,948
06/01/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.21100	1.18200	2.39472	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.06900	0.06800	1.44928	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.16900	1.13900	2.56630	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.07700	0.07500	2.59740	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.25400	1.22500	2.31260	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.06200	0.06100	1.61290	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
06/01/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.63000	0.60700	3.65079	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.33800	0.34300	1.47929	0.00000	0.0000	132
06/01/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.66300	1.63500	1.68370	0.00000	0.0000	4,850
06/01/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.46700	0.44800	4.06852	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.57500	0.58400	1.56522	0.00000	0.0000	200
06/01/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.41800	0.40000	4.30622	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.67600	0.68600	1.47929	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.38800	0.37100	4.38144	0.00000	0.0000	0
06/01/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.74600	0.75700	1.47453	0.00000	0.0000	132
06/01/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.49500	8.46920	0.30371	8.46300	8.4630	6,106
06/01/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.40000	1.36800	2.28571	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.10500	0.09900	5.71429	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.36000	1.32800	2.35294	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.11500	0.10900	5.21739	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.44000	1.41000	2.08333	0.00000	0.0000	16,000
06/01/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.09500	0.09100	4.21053	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.12500	0.11900	4.80000	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.32000	1.28800	2.42424	0.00000	0.0000	37,000
06/01/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	1.07300	1.07700	0.37279	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.46800	0.44600	4.70085	0.00000	0.0000	360
06/01/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.91600	0.88500	3.38428	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.32100	0.31600	1.55763	0.00000	0.0000	360
06/01/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.61600	0.59000	4.22078	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.72100	0.72100	0.00000	0.00000	0.0000	4,000
06/01/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	1.14900	1.15400	0.43516	0.00000	0.0000	0
06/01/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.44400	0.42300	4.72973	0.00000	0.0000	5,500
06/01/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.85600	0.85700	0.11682	0.00000	0.0000	1,500
06/01/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.55100	0.52600	4.53721	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.59670	8.57000	0.31058	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.18600	1.14800	3.20405	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.28900	0.27800	3.80623	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.15500	1.11900	3.11688	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.30800	0.29900	2.92208	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.21800	1.17800	3.28407	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.27100	0.25800	4.79705	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.42600	0.41700	2.11268	0.00000	0.0000	540
06/01/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	1.02300	0.98700	3.51906	0.00000	0.0000	300
06/01/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	1.12300	1.12000	0.26714	0.00000	0.0000	0
06/01/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.62000	0.59000	4.83871	0.00000	0.0000	540
06/01/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.68440	8.65760	0.30860	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.19200	1.15200	3.35570	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.45800	0.44400	3.05677	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.16800	1.12900	3.33904	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.48400	0.47100	2.68595	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
06/01/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.21700	1.17700	3.28677	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.43300	0.41900	3.23326	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	1.17700	1.16800	0.76466	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.76100	0.72600	4.59921	0.00000	0.0000	180
06/01/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	1.12200	1.08300	3.47594	0.00000	0.0000	0
06/01/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.53800	0.52500	2.41636	0.00000	0.0000	180
06/01/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.91220	8.88550	0.29959	0.00000	0.0000	659
06/01/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	1.15900	1.11400	3.88266	0.00000	0.0000	0
06/01/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	1.22500	1.20600	1.55102	0.00000	0.0000	0
06/01/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	1.14200	1.09700	3.94046	0.00000	0.0000	0
06/01/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.25800	1.23900	1.51033	0.00000	0.0000	0
06/01/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	1.17700	1.13100	3.90824	0.00000	0.0000	0
06/01/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	1.19300	1.17300	1.67645	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.44790	9.42240	0.26990	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.91800	1.86200	2.91971	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.97000	0.94000	3.09278	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.89900	1.84300	2.94892	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.00100	0.97100	2.99700	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.93700	1.88100	2.89107	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.93900	0.90900	3.19489	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.67700	0.65300	3.54505	0.00000	0.0000	0
06/01/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.12500	2.07500	2.35294	0.00000	0.0000	200
06/01/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.52200	10.49650	0.24235	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.59700	2.53400	2.42588	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.27500	1.23800	2.90196	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.57900	2.51600	2.44281	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.30700	1.27000	2.83091	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.61500	2.55300	2.37094	0.00000	0.0000	0
06/01/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.24300	1.20700	2.89622	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19			Foreign Exchange Future	8.28410	8.25720	0.32472	8.26570	8.2070	796
06/01/2012	\$ / R MAXI 2012/03/19	7.55	C	Foreign Exchange Future	0.78108	0.75380	3.49260	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	7.55	P	Foreign Exchange Future	0.04698	0.04660	0.80885	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	7.60	C	Foreign Exchange Future	0.73982	0.71269	3.66711	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	7.60	P	Foreign Exchange Future	0.05572	0.05549	0.41278	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	7.50	C	Foreign Exchange Future	0.82339	0.79601	3.32528	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	7.50	P	Foreign Exchange Future	0.03929	0.03881	1.22168	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	8.20	P	Foreign Exchange Future	0.27261	0.27825	2.06889	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/03/19	8.20	C	Foreign Exchange Future	0.35671	0.33545	5.96002	0.00000	0.0000	80
06/01/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.39160	8.36430	0.32533	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.52282	0.50243	3.90000	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.48122	0.48813	1.43593	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.50399	0.48339	4.08738	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.51239	0.51909	1.30760	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.54249	0.52155	3.85998	0.00000	0.0000	0
06/01/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.45089	0.45725	1.41054	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
06/01/2012	£ / R 2012/03/19			Foreign Exchange Future	12.82430	12.71800	0.82890	12.79450	12.7740	10,623
06/01/2012	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	1.40200	1.29700	7.48930	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	1.35400	1.25100	7.60709	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	1.45000	1.34500	7.24138	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.02600	0.02700	3.84615	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	1.30800	1.20400	7.95107	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.99100	0.89400	9.78809	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.06700	0.07600	13.43284	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	1.84000	1.73400	5.76087	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	768
06/01/2012	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	1.07900	0.98000	9.17516	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.05500	0.06200	12.72727	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.67500	0.60200	10.81481	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	0.15100	0.18400	21.85430	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	1.49900	1.39300	7.07138	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	1.93800	1.83200	5.46956	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	1.16900	1.06900	8.55432	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	1.74200	1.63600	6.08496	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.01800	0.01800	0.00000	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.00	C	Foreign Exchange Future	0.90500	0.81100	10.38674	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.00	P	Foreign Exchange Future	0.08100	0.09300	14.81481	0.00000	0.0000	768
06/01/2012	£ / R 2012/03/19	11.95	C	Foreign Exchange Future	0.94700	0.85300	9.92608	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	11.95	P	Foreign Exchange Future	0.07300	0.08500	16.43836	0.00000	0.0000	9,000
06/01/2012	£ / R 2012/03/19	12.55	C	Foreign Exchange Future	0.52300	0.46200	11.66348	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.55	P	Foreign Exchange Future	0.24900	0.29400	18.07229	0.00000	0.0000	3,000
06/01/2012	£ / R 2012/03/19	12.85	P	Foreign Exchange Future	0.40500	0.46600	15.06173	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	12.85	C	Foreign Exchange Future	0.37900	0.33400	11.87335	0.00000	0.0000	3,000
06/01/2012	£ / R 2012/03/19	13.55	P	Foreign Exchange Future	0.90700	0.99200	9.37155	0.00000	0.0000	0
06/01/2012	£ / R 2012/03/19	13.55	C	Foreign Exchange Future	0.18100	0.16000	11.60221	0.00000	0.0000	9,000
06/01/2012	£ / R 2012/06/18			Foreign Exchange Future	12.97800	12.87050	0.82832	12.90000	12.8600	2,995
06/01/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.29800	1.21500	6.39445	0.00000	0.0000	0
06/01/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.17000	0.19500	14.70588	0.00000	0.0000	0
06/01/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.26200	1.18000	6.49762	0.00000	0.0000	0
06/01/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.18400	0.21000	14.13043	0.00000	0.0000	0
06/01/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.33600	1.25100	6.36228	0.00000	0.0000	0
06/01/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.15800	0.18100	14.55696	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17			Foreign Exchange Future	13.12530	13.01900	0.80989	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.75400	0.71400	5.30504	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	1.07900	1.14500	6.11677	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
06/01/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.73800	0.69900	5.28455	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	1.11300	1.18000	6.01977	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.77000	0.72900	5.32468	0.00000	0.0000	0
06/01/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	1.04500	1.11000	6.22010	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19			Foreign Exchange Future	0.10760	0.10720	0.37175	0.00000	0.0000	4,421
06/01/2012	¥ / R 2012/03/19	0.09	C	Foreign Exchange Future	0.01767	0.01727	2.26372	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19	0.09	P	Foreign Exchange Future	0.00007	0.00007	0.00000	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19	0.10	C	Foreign Exchange Future	0.00846	0.00807	4.60993	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19	0.10	P	Foreign Exchange Future	0.00086	0.00087	1.16279	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19	0.08	C	Foreign Exchange Future	0.02761	0.02721	1.44875	0.00000	0.0000	0
06/01/2012	¥ / R 2012/03/19	0.08	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10920	0.10870	0.45788	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00709	0.00670	5.50071	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00589	0.00600	1.86757	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00394	0.00369	6.34518	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01274	0.01299	1.96232	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.01289	0.01239	3.87898	0.00000	0.0000	0
06/01/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00169	0.00169	0.00000	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19			Foreign Exchange Future	10.61240	10.50300	1.03087	10.56400	10.4675	21,397
06/01/2012	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.62000	0.53600	13.54839	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.10800	0.13300	23.14815	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.58400	0.50300	13.86986	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.12200	0.15000	22.95082	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.65600	0.57000	13.10976	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.09400	0.11700	24.46809	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.57200	1.46400	6.87023	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.51600	0.44100	14.53488	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.15400	0.18800	22.07792	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.86400	0.76700	11.22685	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.05200	0.06400	23.07692	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.62100	1.51300	6.66255	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.77900	0.68400	12.19512	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.06700	0.08100	20.89552	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.32100	0.27000	15.88785	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.30900	0.36700	18.77023	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.75	C	Foreign Exchange Future	0.26400	0.22000	16.66667	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.75	P	Foreign Exchange Future	0.40200	0.46700	16.16915	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.30	C	Foreign Exchange Future	0.48500	0.41200	15.05155	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.30	P	Foreign Exchange Future	0.17300	0.20900	20.80925	0.00000	0.0000	10,200
06/01/2012	€ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.16600	0.13800	16.86747	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.65400	0.73500	12.38532	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.10200	0.08500	16.66667	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.99000	1.08200	9.29293	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
06/01/2012	€ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.21600	0.18000	16.66667	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.50400	0.57700	14.48413	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.75	C	Foreign Exchange Future	0.07700	0.06400	16.88312	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.75	P	Foreign Exchange Future	1.21500	1.31100	7.90123	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.95	C	Foreign Exchange Future	0.20200	0.16800	16.83168	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.95	P	Foreign Exchange Future	0.54000	0.61500	13.88889	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.55	C	Foreign Exchange Future	1.08900	0.98600	9.45822	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	9.55	P	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.30	C	Foreign Exchange Future	0.12900	0.10700	17.05426	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.30	P	Foreign Exchange Future	0.81700	0.90400	10.64871	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.80	C	Foreign Exchange Future	0.24700	0.20600	16.59919	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	10.80	P	Foreign Exchange Future	0.43500	0.50300	15.63218	0.00000	0.0000	3,400
06/01/2012	€ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.57700	0.65400	13.34489	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.18900	0.15700	16.93122	0.00000	0.0000	3,400
06/01/2012	€ / R 2012/03/19	11.60	P	Foreign Exchange Future	1.07900	1.17300	8.71177	0.00000	0.0000	0
06/01/2012	€ / R 2012/03/19	11.60	C	Foreign Exchange Future	0.09100	0.07600	16.48352	0.00000	0.0000	10,200
06/01/2012	€ / R 2012/06/18			Foreign Exchange Future	10.76390	10.65110	1.04795	10.72600	10.6520	14,289
06/01/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.70600	0.64000	9.34844	0.00000	0.0000	0
06/01/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.34200	0.38900	13.74269	0.00000	0.0000	0
06/01/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.68000	0.61600	9.41176	0.00000	0.0000	0
06/01/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.36600	0.41500	13.38798	0.00000	0.0000	0
06/01/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.73300	0.66500	9.27694	0.00000	0.0000	0
06/01/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.31900	0.36400	14.10658	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17			Foreign Exchange Future	10.91500	10.80010	1.05268	0.00000	0.0000	350
06/01/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.78500	0.71900	8.40764	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.59600	0.64400	8.05369	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.76000	0.69500	8.55263	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.62100	0.67000	7.89050	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.77500	0.74400	4.00000	0.00000	0.0000	0
06/01/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.53600	0.61900	15.48507	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13			Foreign Exchange Future	11.36580	11.23790	1.12531	0.00000	0.0000	500
06/01/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	1.22500	1.15300	5.87755	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.35200	1.40800	4.14201	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	1.20700	1.13700	5.79950	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.38400	1.44200	4.19075	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	1.24200	1.17000	5.79710	0.00000	0.0000	0
06/01/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.31900	1.37500	4.24564	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19			Foreign Exchange Future	8.42840	8.36550	0.74629	8.41000	8.4100	28,246
06/01/2012	AUS / R 2012/03/19	7.25	C	Foreign Exchange Future	1.19100	1.12900	5.20571	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.25	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.30	C	Foreign Exchange Future	1.14300	1.08100	5.42432	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.30	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.20	C	Foreign Exchange Future	1.24000	1.17800	5.00000	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
06/01/2012	AUS / R 2012/03/19	7.40	C	Foreign Exchange Future	1.04700	0.98600	5.82617	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
06/01/2012	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	1.48500	1.42200	4.24242	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.72900	0.67300	7.68176	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.99900	0.93800	6.10611	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	1.43500	1.37300	4.32056	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	2.23000	2.16700	2.82511	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.60600	0.55300	8.74587	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.07800	0.08800	12.82051	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.46330	8.39910	0.75857	0.00000	0.0000	6,933
06/01/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.92600	0.87200	5.83153	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.11300	0.12300	8.84956	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.88700	0.83400	5.97520	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.96500	0.91100	5.59585	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.10200	0.11200	9.80392	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.50090	8.43780	0.74227	0.00000	0.0000	2,298
06/01/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.65900	0.62100	5.76631	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.39500	0.42000	6.32911	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.63400	0.59700	5.83596	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.42000	0.44600	6.19048	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.68500	0.64700	5.54745	0.00000	0.0000	0
06/01/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.37100	0.39600	6.73854	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.48450	9.41520	0.73067	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.54600	2.48300	2.47447	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.36200	0.36800	1.65746	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.50600	2.44200	2.55387	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.37200	0.37700	1.34409	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.58700	2.52400	2.43525	0.00000	0.0000	0
06/01/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.35300	0.35900	1.69972	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19			Foreign Exchange Future	8.11660	8.04860	0.83779	0.00000	0.0000	10
06/01/2012	CAD/ R 2012/03/19	7.55	C	Foreign Exchange Future	0.59700	0.53400	10.55276	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19	7.55	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19	7.60	C	Foreign Exchange Future	0.55400	0.49200	11.19134	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19	7.60	P	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19	7.50	C	Foreign Exchange Future	0.64100	0.57700	9.98440	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/03/19	7.50	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.20980	8.13770	0.87822	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.37400	0.33300	10.96257	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.31400	0.34500	9.87261	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.35100	0.31400	10.54131	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
06/01/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.34100	0.37600	10.26393	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.39700	0.35400	10.83123	0.00000	0.0000	0
06/01/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.28700	0.31600	10.10453	0.00000	0.0000	0
06/01/2012	CF CANDO CAAN 2012/03/30			Can-Do Future	0.39150	0.37470	4.29119	0.00000	0.0000	100,000
06/01/2012	CF CANDO CAAO 2012/03/30			Can-Do Future	0.08110	0.08520	5.05549	0.00000	0.0000	100,000
06/01/2012	CF CANDO CAAS 2012/01/31			Can-Do Future	0.18620	0.18120	2.68528	0.00000	0.0000	12,500
06/01/2012	CF CANDO CAAT 2012/02/29			Can-Do Future	0.13860	0.13680	1.29870	0.00000	0.0000	12,500
06/01/2012	CF CANDO CAAU 2012/01/31			Can-Do Future	0.01980	0.02050	3.53535	0.00000	0.0000	19,481
06/01/2012	CF CANDO CAAV 2012/02/29			Can-Do Future	0.05210	0.05400	3.64683	0.00000	0.0000	12,987
06/01/2012	CHF / R 2012/03/19			Foreign Exchange Future	8.71110	8.63760	0.84375	0.00000	0.0000	223
06/01/2012	CHF / R 2012/03/19	8.60	C	Foreign Exchange Future	0.33900	0.29300	13.56932	0.00000	0.0000	0
06/01/2012	CHF / R 2012/03/19	8.60	P	Foreign Exchange Future	0.22800	0.25500	11.84211	0.00000	0.0000	0
06/01/2012	CHF / R 2012/03/19	8.65	C	Foreign Exchange Future	0.31500	0.27300	13.33333	0.00000	0.0000	0
06/01/2012	CHF / R 2012/03/19	8.65	P	Foreign Exchange Future	0.25400	0.28500	12.20472	0.00000	0.0000	0
06/01/2012	CHF / R 2012/03/19	8.55	C	Foreign Exchange Future	0.36400	0.31600	13.18681	0.00000	0.0000	0
06/01/2012	CHF / R 2012/03/19	8.55	P	Foreign Exchange Future	0.20300	0.22800	12.31527	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.84540	8.77030	0.84903	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.43200	0.38700	10.41667	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.68700	0.71700	4.36681	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.41700	0.37300	10.55156	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.72200	0.75300	4.29363	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.44800	0.40200	10.26786	0.00000	0.0000	0
06/01/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.65300	0.68200	4.44104	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19			Foreign Exchange Future	6.44930	6.42030	0.44966	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.28	C	Foreign Exchange Future	0.26100	0.23800	8.81226	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.28	P	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.29	C	Foreign Exchange Future	0.25400	0.23200	8.66142	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.29	P	Foreign Exchange Future	0.09800	0.10500	7.14286	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.27	C	Foreign Exchange Future	0.26700	0.24400	8.61423	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/03/19	6.27	P	Foreign Exchange Future	0.09100	0.09700	6.59341	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.49490	6.46430	0.47114	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.39800	0.37200	6.53266	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.20300	0.20800	2.46305	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.37100	0.34500	7.00809	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.22600	0.23100	2.21239	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.42700	0.40000	6.32319	0.00000	0.0000	0
06/01/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.18200	0.18600	2.19780	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19			Foreign Exchange Future	1.10280	1.10710	0.38992	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.11	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.11	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.12	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.12	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.10	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
06/01/2012	PULA / R 2012/03/19	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19			Foreign Exchange Future	1.31120	1.30600	0.39658	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
06/01/2012	YUAN/R 2012/03/19	1.20	C	Foreign Exchange Future	0.12070	0.11550	4.30820	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19	1.20	P	Foreign Exchange Future	0.00950	0.00950	0.00000	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19	1.25	C	Foreign Exchange Future	0.08380	0.07900	5.72792	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19	1.25	P	Foreign Exchange Future	0.02260	0.02300	1.76991	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19	1.15	C	Foreign Exchange Future	0.16430	0.15900	3.22581	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/03/19	1.15	P	Foreign Exchange Future	0.00310	0.00300	3.22581	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.32590	1.32130	0.34693	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18870	0.18370	2.64971	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.01280	0.01240	3.12500	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.15030	0.14550	3.19361	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.02440	0.02420	0.81967	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.23210	0.22720	2.11116	0.00000	0.0000	0
06/01/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00620	0.00590	4.83871	0.00000	0.0000	0

**Future Open Interest**

**618,716**

**Option Open Interest**

**258,276**

**Total**

**876,992**