



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 18/05/2012

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
18/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.37570	8.34350	0.38445	8.46460	8.3150	282,498
18/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.12700	1.09500	2.83940	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.07700	1.04500	2.97122	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.17700	1.14500	2.71878	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.33400	0.31400	5.98802	0.00000	0.0000	6,700
18/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.05800	0.07100	22.41379	0.00000	0.0000	6,832
18/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.62600	1.59400	1.96802	0.00000	0.0000	4,850
18/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.13100	0.12300	6.10687	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.25500	0.28000	9.80392	0.00000	0.0000	100
18/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.09200	0.08600	6.52174	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.36600	0.39300	7.37705	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.44700	0.47500	6.26398	0.00000	0.0000	132
18/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.37600	1.34400	2.32558	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	2,000
18/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.87800	0.84700	3.53075	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	12,000
18/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.40900	0.38700	5.37897	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.03300	0.04400	33.33333	0.00000	0.0000	2,000
18/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.26700	0.25100	5.99251	0.00000	0.0000	10,000
18/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.09100	0.10800	18.68132	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.63500	0.60500	4.72441	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	5,000
18/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.53300	0.56200	5.44090	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	5,000
18/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.68300	0.65300	4.39239	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	10,000
18/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.90000	0.93100	3.44444	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.16600	0.15600	6.02410	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
18/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.19000	0.21300	12.10526	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.32600	1.29400	2.41327	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	20,100
18/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	6,800
18/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.73200	0.70100	4.23497	0.00000	0.0000	6,700
18/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.58800	0.55900	4.93197	0.00000	0.0000	0
18/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01200	0.01600	33.33333	0.00000	0.0000	200
18/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.48400	8.45090	0.39015	8.56500	8.4200	38,165
18/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.29900	1.26900	2.30947	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.25100	1.22100	2.39808	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.34800	1.31700	2.29970	0.00000	0.0000	16,000
18/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	9,200
18/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.20300	1.17400	2.41064	0.00000	0.0000	37,000
18/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.80500	0.83500	3.72671	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.18900	0.18600	1.58730	0.00000	0.0000	360
18/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.68100	0.66100	2.93686	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	360
18/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.31500	0.30800	2.22222	0.00000	0.0000	2,000
18/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.43100	0.45700	6.03248	0.00000	0.0000	4,000
18/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.88800	0.91800	3.37838	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.17200	0.16900	1.74419	0.00000	0.0000	5,500
18/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.57100	0.59900	4.90368	0.00000	0.0000	1,500
18/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.25500	0.25000	1.96078	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.83800	0.81400	2.86396	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05400	0.06300	16.66667	0.00000	0.0000	2,500
18/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.30800	0.33100	7.46753	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.39200	0.38200	2.55102	0.00000	0.0000	2,500
18/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.54400	0.52900	2.75735	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16000	0.17800	11.25000	0.00000	0.0000	2,000
18/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.01500	0.98800	2.66010	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	246
18/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.10900	1.08000	2.61497	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	8,000
18/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.53500	0.56200	5.04673	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.26900	0.26300	2.23048	0.00000	0.0000	20,100
18/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.35100	0.34300	2.27920	0.00000	0.0000	0
18/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.36700	0.39200	6.81199	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.58630	8.55070	0.41461	8.61650	8.6165	28,379
18/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.98200	0.95500	2.74949	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.94100	0.91800	2.44421	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.10500	0.11700	11.42857	0.00000	0.0000	0

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18/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.02300	0.99600	2.63930	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.08700	0.09500	9.19540	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.18100	0.19500	7.73481	0.00000	0.0000	6,040
18/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.76700	0.74600	2.73794	0.00000	0.0000	300
18/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.84100	0.86800	3.21046	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.32700	0.31900	2.44648	0.00000	0.0000	540
18/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.59900	0.58500	2.33723	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.31300	0.33400	6.70927	0.00000	0.0000	6,000
18/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.48900	0.51300	4.90798	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.47500	0.46400	2.31579	0.00000	0.0000	6,000
18/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.76500	0.79200	3.52941	0.00000	0.0000	0
18/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.35100	0.34300	2.27920	0.00000	0.0000	5,500
18/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.69540	8.65500	0.46461	0.00000	0.0000	9,495
18/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.94700	0.92200	2.63992	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.20200	0.21700	7.42574	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.91600	0.89100	2.72926	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.22100	0.23600	6.78733	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.97900	0.95400	2.55363	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.18400	0.19900	8.15217	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.86600	0.89400	3.23326	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.46100	0.44900	2.60304	0.00000	0.0000	180
18/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.85600	0.83300	2.68692	0.00000	0.0000	0
18/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.26100	0.27800	6.51341	0.00000	0.0000	180
18/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.90220	8.85630	0.51560	0.00000	0.0000	659
18/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.81200	0.79100	2.58621	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.88800	0.91300	2.81532	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.79500	0.77500	2.51572	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.92100	0.94700	2.82302	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.83000	0.80800	2.65060	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.85600	0.88000	2.80374	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.22900	1.20100	2.27828	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.32700	0.34500	5.50459	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.90300	0.92800	2.76855	0.00000	0.0000	0
18/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.80500	0.78400	2.60870	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.59280	9.56170	0.32420	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.64500	1.62800	1.03343	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.55200	0.56600	2.53623	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.61900	1.60300	0.98826	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.57600	0.59100	2.60417	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.67100	1.65400	1.01735	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.52800	0.54200	2.65152	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.33600	0.34800	3.57143	0.00000	0.0000	0
18/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.92900	1.91000	0.98497	0.00000	0.0000	200
18/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.66690	10.63580	0.29156	0.00000	0.0000	0
18/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.25700	2.24400	0.57599	0.00000	0.0000	0

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18/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.79000	0.80800	2.27848	0.00000	0.0000	0
18/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.23500	2.22200	0.58166	0.00000	0.0000	0
18/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.81800	0.83600	2.20049	0.00000	0.0000	0
18/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.27900	2.26600	0.57043	0.00000	0.0000	0
18/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.76200	0.78000	2.36220	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.37570	8.34350	0.38445	8.40950	8.3665	721
18/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.18656	0.17485	6.27680	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.16086	0.18135	12.73778	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.16593	0.15545	6.31592	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.19023	0.21195	11.41776	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.21108	0.19785	6.26777	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.13538	0.15435	14.01241	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.48400	8.45090	0.39015	0.00000	0.0000	2
18/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.87982	0.85470	2.85513	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04622	0.05420	17.26525	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.83787	0.81375	2.87873	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05427	0.06325	16.54690	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.92268	0.89664	2.82221	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.03908	0.04614	18.06551	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.58630	8.55070	0.41461	0.00000	0.0000	2
18/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.85181	0.83012	2.54634	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.13871	0.15262	10.02812	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.81739	0.79634	2.57527	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.15429	0.16884	9.43029	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.88727	0.86491	2.52009	0.00000	0.0000	0
18/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.12417	0.13741	10.66280	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.24600	13.19340	0.39710	13.32200	13.1800	78,549
18/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.40200	1.35200	3.56633	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.35300	1.30300	3.69549	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.45100	1.40100	3.44590	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.14600	2.09400	2.42311	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	24,000
18/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.02200	0.03800	72.72727	0.00000	0.0000	0
18/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.76800	0.73100	4.81771	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.41000	13.35630	0.40045	13.32100	13.3210	2,310
18/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.46800	0.47700	1.92308	0.00000	0.0000	24,000
18/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.50800	0.57100	12.40157	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.44900	0.45900	2.22717	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.53900	0.60300	11.87384	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.48700	0.49600	1.84805	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.47700	0.54000	13.20755	0.00000	0.0000	0
18/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.08300	2.03400	2.35238	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
18/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02300	0.02800	21.73913	0.00000	0.0000	6,000
18/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.56470	13.50730	0.42316	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.25600	1.25400	0.15924	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.14200	0.19700	38.73239	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.21900	1.21900	0.00000	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.15500	0.21200	36.77419	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.29400	1.29000	0.30912	0.00000	0.0000	0
18/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.13000	0.18300	40.76923	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10520	0.10520	0.00000	0.10580	0.1058	3,849
18/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00163	0.00164	0.61350	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00443	0.00444	0.22573	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00025	0.00025	0.00000	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01305	0.01305	0.00000	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00758	0.00759	0.13193	0.00000	0.0000	0
18/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00038	0.00039	2.63158	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10670	0.10670	0.00000	0.00000	0.0000	25
18/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01423	0.01428	0.35137	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00053	0.00058	9.43396	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00690	0.00701	1.59420	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00320	0.00331	3.43750	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02378	0.02380	0.08410	0.00000	0.0000	0
18/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00008	0.00010	25.00000	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10820	0.10820	0.00000	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01588	0.01594	0.37783	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00108	0.00114	5.55556	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00894	0.00905	1.23043	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00414	0.00425	2.65700	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02501	0.02503	0.07997	0.00000	0.0000	0
18/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00021	0.00023	9.52381	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.64570	10.61420	0.29589	0.00000	0.0000	47,491
18/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.31100	0.29800	4.18006	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.06500	0.08400	29.23077	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.27800	0.26800	3.59712	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.08200	0.10400	26.82927	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.34600	0.33100	4.33526	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.05000	0.06700	34.00000	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.03700	0.05300	43.24324	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.38300	0.36700	4.17755	0.00000	0.0000	800
18/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.84900	0.81900	3.53357	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	1,000
18/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.04800	1.01700	2.95802	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
18/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.19700	1.16600	2.58981	0.00000	0.0000	0
18/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	15,360
18/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.80000	0.77000	3.75000	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
18/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	5,120
18/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	5,120
18/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.60300	0.57400	4.80929	0.00000	0.0000	5,120
18/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.12400	0.15000	20.96774	0.00000	0.0000	5,120
18/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.22000	0.21400	2.72727	0.00000	0.0000	5,120
18/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.79430	10.76180	0.30108	10.85000	10.8500	10,652
18/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.39600	0.40500	2.27273	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.32700	0.36900	12.84404	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.37500	0.38500	2.66667	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.35600	0.39900	12.07865	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.41800	0.42600	1.91388	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.29900	0.34000	13.71237	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.35900	1.33100	2.06034	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	10,200
18/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.06900	1.04600	2.15154	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02500	0.03400	36.00000	0.00000	0.0000	1,625
18/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.68600	0.72800	6.12245	0.00000	0.0000	0
18/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.23000	0.24000	4.34783	0.00000	0.0000	15,360
18/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.94140	10.90540	0.32903	0.00000	0.0000	16,893
18/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.76500	0.76700	0.26144	0.00000	0.0000	0
18/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.21400	0.25200	17.75701	0.00000	0.0000	0
18/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.73600	0.73900	0.40761	0.00000	0.0000	0
18/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.23500	0.27400	16.59574	0.00000	0.0000	0
18/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.79800	0.79600	0.25063	0.00000	0.0000	0
18/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.19700	0.23100	17.25888	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.35800	11.31680	0.36274	0.00000	0.0000	500
18/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.84100	0.85400	1.54578	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	0.97600	1.03000	5.53279	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.82400	0.83700	1.57767	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.00900	1.06300	5.35183	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.85800	0.87200	1.63170	0.00000	0.0000	0
18/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.94300	0.99800	5.83245	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.30590	8.21590	1.08357	8.22200	8.2160	13,555
18/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.66000	0.57100	13.48485	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.61100	0.52200	14.56628	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.70900	0.62000	12.55289	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.34070	8.25420	1.03708	8.30000	8.3000	3,160
18/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.29900	0.25100	16.05351	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.19500	0.23300	19.48718	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.27200	0.22800	16.17647	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.21800	0.26000	19.26606	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.32700	0.27600	15.59633	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
18/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.17300	0.20800	20.23121	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.38460	8.30030	1.00541	0.00000	0.0000	100
18/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.48700	0.43300	11.08830	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.19200	0.22200	15.62500	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.45700	0.40600	11.15974	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.21200	0.24500	15.56604	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.51700	0.46200	10.63830	0.00000	0.0000	0
18/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.17200	0.20100	16.86047	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.59360	9.52400	0.72548	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.52500	2.45600	2.73267	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.23100	0.23200	0.43290	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.48100	2.41200	2.78114	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.23700	0.23800	0.42194	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.56900	2.49900	2.72480	0.00000	0.0000	0
18/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.22500	0.22500	0.00000	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.23520	8.19590	0.47722	0.00000	0.0000	10
18/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.16500	0.15000	9.09091	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.08000	0.10400	30.00000	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.13600	0.12500	8.08824	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.10100	0.12900	27.72277	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.19600	0.17900	8.67347	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.06100	0.08300	36.06557	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.32330	8.28300	0.48418	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.65500	0.62500	4.58015	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.04000	0.05100	27.50000	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.61200	0.58300	4.73856	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.04700	0.05900	25.53191	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.69800	0.66700	4.44126	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.03300	0.04300	30.30303	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.40610	8.36390	0.50202	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.69000	0.66200	4.05797	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.08800	0.10200	15.90909	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.65100	0.62300	4.30108	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.09900	0.11300	14.14141	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.73000	0.70100	3.97260	0.00000	0.0000	0
18/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.07800	0.09100	16.66667	0.00000	0.0000	0
18/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.29550	0.27560	6.73435	0.00000	0.0000	5,670
18/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
18/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00480	0.00800	66.66667	0.00000	0.0000	8,000
18/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.03650	0.05290	44.93151	0.00000	0.0000	0
18/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00030	0.00060	100.00000	0.00000	0.0000	16,000
18/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.86470	8.84040	0.27412	0.00000	0.0000	37,189
18/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08800	0.09600	9.09091	0.00000	0.0000	0
18/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.32300	0.35600	10.21672	0.00000	0.0000	0
18/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07700	0.08500	10.38961	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
18/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.36200	0.39500	9.11602	0.00000	0.0000	0
18/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.10100	0.10800	6.93069	0.00000	0.0000	0
18/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.28600	0.31800	11.18881	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.99500	8.97070	0.27015	9.00000	9.0000	75
18/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.45800	0.47500	3.71179	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.21300	0.25400	19.24883	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.43200	0.45000	4.16667	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.23700	0.27900	17.72152	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.48600	0.50100	3.08642	0.00000	0.0000	0
18/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.19100	0.23000	20.41885	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.12400	9.09780	0.28715	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.78800	0.79800	1.26904	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.17000	0.20600	21.17647	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.75400	0.76600	1.59151	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.18600	0.22400	20.43011	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.82200	0.83100	1.09489	0.00000	0.0000	0
18/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.15400	0.18900	22.72727	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.40350	6.31270	1.41797	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.15500	0.10100	34.83871	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.05200	0.08800	69.23077	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.12300	0.08000	34.95935	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.07000	0.11700	67.14286	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.19000	0.13000	31.57895	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.03700	0.06700	81.08108	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.45860	6.36870	1.39194	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.31900	0.26500	16.92790	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.10300	0.13900	34.95146	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.28700	0.23700	17.42160	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.12100	0.16100	33.05785	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.35300	0.29600	16.14731	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.08700	0.12000	37.93103	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.50280	6.41260	1.38709	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.37200	0.32500	12.63441	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.20700	0.25000	20.77295	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.34500	0.30000	13.04348	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.23000	0.27500	19.56522	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.40000	0.35100	12.25000	0.00000	0.0000	0
18/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.18500	0.22600	22.16216	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.32340	1.31780	0.42315	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.17370	0.16820	3.16638	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.12430	0.11910	4.18343	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00090	0.00130	44.44444	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22340	0.21790	2.46195	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00010	100.00000	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
18/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33860	1.33310	0.41088	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13680	0.13280	2.92398	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.00900	0.01050	16.66667	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09890	0.09610	2.83114	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02110	0.02380	12.79621	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.18080	0.17590	2.71018	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00300	0.00360	20.00000	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.35380	1.34780	0.44320	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.14650	0.14300	2.38908	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02070	0.02320	12.07729	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.11340	0.11060	2.46914	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03760	0.04080	8.51064	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.18600	0.18140	2.47312	0.00000	0.0000	0
18/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01020	0.01160	13.72549	0.00000	0.0000	0
Future Open Interest										603,949
Option Open Interest										359,565
Total										963,514