



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 30/05/2012

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
30/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.31730	8.52900	2.54530	8.55100	8.3826	283,805
30/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.06800	1.27900	19.75655	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.01800	1.22900	20.72692	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.11800	1.32900	18.87299	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.26600	0.44000	65.41353	0.00000	0.0000	6,700
30/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.04900	0.01100	77.55102	0.00000	0.0000	6,832
30/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.56700	1.77900	13.52904	0.00000	0.0000	4,850
30/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.08100	0.15600	92.59259	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.26400	0.12700	51.89394	0.00000	0.0000	100
30/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05200	0.10100	94.23077	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.38500	0.22200	42.33766	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.03900	0.07500	92.30769	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.47200	0.29600	37.28814	0.00000	0.0000	132
30/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.31700	1.52900	16.09719	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.81900	1.03000	25.76313	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	12,000
30/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.34300	0.53600	56.26822	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.02600	0.00700	73.07692	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.20000	0.35400	77.00000	0.00000	0.0000	10,000
30/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.08300	0.02500	69.87952	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.57300	0.78200	36.47469	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	5,000
30/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.56300	0.37700	33.03730	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03000	0.05600	86.66667	0.00000	0.0000	5,000
30/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.62200	0.83100	33.60129	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	10,000
30/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.94300	0.74000	21.52704	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.01000	0.01900	90.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.10900	0.21000	92.66055	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
30/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.19200	0.08100	57.81250	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.26700	1.47900	16.73244	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,100
30/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	6,800
30/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.67100	0.88100	31.29657	0.00000	0.0000	6,700
30/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.52500	0.73200	39.42857	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00800	0.00300	62.50000	0.00000	0.0000	200
30/05/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.42900	0.63400	47.78555	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.01200	0.00500	58.33333	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	10.30	P	Foreign Exchange Future	1.98300	1.77100	10.69087	0.00000	0.0000	0
30/05/2012	\$ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.42760	8.64200	2.54402	8.65000	8.4967	76,177
30/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.24700	1.45300	16.51965	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01900	0.01100	42.10526	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.19900	1.40400	17.09758	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.02100	0.01200	42.85714	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.29500	1.50100	15.90734	0.00000	0.0000	16,000
30/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01700	0.00900	47.05882	0.00000	0.0000	9,200
30/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02400	0.01400	41.66667	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.15200	1.35600	17.70833	0.00000	0.0000	37,000
30/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.84900	0.68700	19.08127	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.17700	0.22900	29.37853	0.00000	0.0000	360
30/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.63900	0.80600	26.13459	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.11100	0.06400	42.34234	0.00000	0.0000	20,360
30/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.29100	0.38300	31.61512	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.46300	0.34100	26.34989	0.00000	0.0000	4,000
30/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.93300	0.76600	17.89925	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.16100	0.20800	29.19255	0.00000	0.0000	5,500
30/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.60800	0.46800	23.02632	0.00000	0.0000	1,500
30/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.23600	0.31000	31.35593	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.79500	0.97900	23.14465	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.06700	0.03700	44.77612	0.00000	0.0000	2,500
30/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.33300	0.23200	30.33033	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.36100	0.47400	31.30194	0.00000	0.0000	2,500
30/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.50800	0.65400	28.74016	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.18000	0.11200	37.77778	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.96700	1.16500	20.47570	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03900	0.02300	41.02564	0.00000	0.0000	246
30/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.05900	1.26000	18.98017	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.03100	0.01800	41.93548	0.00000	0.0000	8,000
30/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.57100	0.43500	23.81786	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.24900	0.32700	31.32530	0.00000	0.0000	29,600
30/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.32400	0.42600	31.48148	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.39600	0.28400	28.28283	0.00000	0.0000	2,000
30/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.56800	0.72800	28.16901	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
30/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.14000	0.08600	38.57143	0.00000	0.0000	3,925
30/05/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.42900	0.55600	29.60373	0.00000	0.0000	0
30/05/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.25100	0.16400	34.66135	0.00000	0.0000	5,000
30/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.52890	8.74520	2.53608	0.00000	0.0000	28,419
30/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.94500	1.12500	19.04762	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.11600	0.08000	31.03448	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.90800	1.08300	19.27313	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.12900	0.08800	31.78295	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.98300	1.16800	18.81994	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.10400	0.07300	29.80769	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.20700	0.14500	29.95169	0.00000	0.0000	6,040
30/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.73600	0.89000	20.92391	0.00000	0.0000	300
30/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.89000	0.74400	16.40449	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.31900	0.38900	21.94357	0.00000	0.0000	540
30/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.57600	0.70000	21.52778	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.34700	0.25500	26.51297	0.00000	0.0000	6,000
30/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.52800	0.41500	21.40152	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.45700	0.56000	22.53829	0.00000	0.0000	6,000
30/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.81200	0.67300	17.11823	0.00000	0.0000	0
30/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.34100	0.41800	22.58065	0.00000	0.0000	5,500
30/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.63320	8.85020	2.51355	0.00000	0.0000	12,490
30/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.91600	1.07600	17.46725	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.23300	0.17600	24.46352	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.88600	1.04300	17.72009	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.25300	0.19300	23.71542	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.94700	1.11400	17.63464	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.21400	0.16400	23.36449	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.91900	0.79100	13.92818	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.45200	0.54100	19.69027	0.00000	0.0000	180
30/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.82800	0.98000	18.35749	0.00000	0.0000	0
30/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.29500	0.23000	22.03390	0.00000	0.0000	180
30/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.83790	9.05590	2.46665	0.00000	0.0000	659
30/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.81800	0.93000	13.69193	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.95800	0.85200	11.06472	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.80100	0.91300	13.98252	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.99100	0.88500	10.69627	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.83400	0.94600	13.42926	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.92400	0.81800	11.47186	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.22000	1.37800	12.95082	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.38200	0.32200	15.70681	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.97200	0.86600	10.90535	0.00000	0.0000	0
30/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.81000	0.92200	13.82716	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.54650	9.75940	2.23014	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.67200	1.81900	8.79187	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.62600	0.56000	10.54313	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
30/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.64800	1.79300	8.79854	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.65200	0.58400	10.42945	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.69700	1.84500	8.72127	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.60100	0.53600	10.81531	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.39400	0.34300	12.94416	0.00000	0.0000	0
30/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.94000	2.10200	8.35052	0.00000	0.0000	200
30/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.62060	10.83350	2.00459	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.30400	2.45000	6.33681	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.88300	0.81700	7.47452	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.28300	2.42700	6.30749	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.91200	0.84400	7.45614	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.32600	2.47300	6.31986	0.00000	0.0000	0
30/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.85500	0.79000	7.60234	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.31730	8.52900	2.54530	0.00000	0.0000	797
30/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.12667	0.24207	91.10287	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.15937	0.06307	60.42543	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.10912	0.21039	92.80609	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.19182	0.08139	57.56960	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.14691	0.27665	88.31257	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.12961	0.04765	63.23586	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.42760	8.64200	2.54402	0.00000	0.0000	2
30/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.83590	1.02410	22.51465	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.05870	0.03250	44.63373	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.79459	0.97813	23.09870	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.06739	0.03653	45.79314	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.87810	1.07048	21.90867	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.05090	0.02888	43.26130	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.52890	8.74520	2.53608	0.00000	0.0000	2
30/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.82000	0.98286	19.86098	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.16430	0.11086	32.52587	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.78602	0.94459	20.17379	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.18032	0.12259	32.01531	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.85493	1.02319	19.68114	0.00000	0.0000	0
30/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.14923	0.10119	32.19192	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.04280	13.24690	1.56485	13.18200	13.0800	67,582
30/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.19800	1.40000	16.86144	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.14900	1.35000	17.49347	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.24800	1.44900	16.10577	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.94300	2.14700	10.49923	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	24,000
30/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.03000	0.01500	50.00000	0.00000	0.0000	0
30/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.57300	0.76200	32.98429	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
30/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.20900	13.41620	1.56863	13.42000	13.3900	5,120
30/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.38400	0.47500	23.69792	0.00000	0.0000	24,000
30/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.62500	0.50900	18.56000	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.36800	0.45600	23.91304	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.65900	0.54000	18.05766	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.40100	0.49500	23.44140	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.59200	0.47900	19.08784	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.88500	2.08800	10.76923	0.00000	0.0000	0
30/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	6,000
30/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.36190	13.57190	1.57163	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.13500	1.29700	14.27313	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.22300	0.17500	21.52466	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.10100	1.26000	14.44142	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.23900	0.18800	21.33891	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.16900	1.33400	14.11463	0.00000	0.0000	0
30/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.20700	0.16200	21.73913	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10460	0.10810	3.34608	0.00000	0.0000	520
30/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00093	0.00215	131.18280	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00433	0.00205	52.65589	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00006	0.00019	216.66667	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01346	0.01009	25.03715	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00680	0.01014	49.11765	0.00000	0.0000	0
30/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00020	0.00004	80.00000	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10610	0.10960	3.29877	0.00000	0.0000	3,329
30/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01368	0.01687	23.31871	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00058	0.00027	53.44828	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00644	0.00875	35.86957	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00334	0.00215	35.62874	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02319	0.02665	14.92022	0.00000	0.0000	0
30/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00005	44.44444	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10760	0.11110	3.25279	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01544	0.01845	19.49482	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00124	0.00075	39.51613	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00863	0.01092	26.53534	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00443	0.00322	27.31377	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02446	0.02787	13.94113	0.00000	0.0000	0
30/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00026	0.00017	34.61538	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.42920	10.57630	1.41046	10.55550	10.4630	46,974
30/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.15600	0.24300	55.76923	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.12700	0.06700	47.24409	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.13400	0.21000	56.71642	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.15500	0.08400	45.80645	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.18300	0.27900	52.45902	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.10400	0.05300	49.03846	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.08400	0.04100	51.19048	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
30/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.21300	0.31700	48.82629	0.00000	0.0000	800
30/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.63400	0.77900	22.87066	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	1,000
30/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.83200	0.97800	17.54808	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	1,000
30/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	0.98100	1.12700	14.88277	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,360
30/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.58500	0.73000	24.78632	0.00000	0.0000	0
30/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	5,120
30/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.02200	0.00900	59.09091	0.00000	0.0000	5,120
30/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.40100	0.53500	33.41646	0.00000	0.0000	5,120
30/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.22000	0.12600	42.72727	0.00000	0.0000	5,120
30/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.09900	0.15200	53.53535	0.00000	0.0000	5,120
30/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.57590	10.72610	1.42021	10.71100	10.6568	17,606
30/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.31500	0.36900	17.14286	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.46500	0.36800	20.86022	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.29800	0.35100	17.78523	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.49800	0.40000	19.67871	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.33200	0.39000	17.46988	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.43200	0.33900	21.52778	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.15200	1.29500	12.41319	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02600	0.01900	26.92308	0.00000	0.0000	10,200
30/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.88500	1.01200	14.35028	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.05900	0.03600	38.98305	0.00000	0.0000	1,625
30/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.85800	0.74100	13.63636	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.18400	0.21700	17.93478	0.00000	0.0000	15,360
30/05/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.55800	0.65000	16.48746	0.00000	0.0000	0
30/05/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.18200	0.12400	31.86813	0.00000	0.0000	1,500
30/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.71770	10.87130	1.43314	10.85000	10.8495	19,192
30/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.65900	0.74500	13.05008	0.00000	0.0000	0
30/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.33100	0.26400	20.24169	0.00000	0.0000	0
30/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.63400	0.71800	13.24921	0.00000	0.0000	0
30/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.35600	0.28700	19.38202	0.00000	0.0000	0
30/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.68500	0.77400	12.99270	0.00000	0.0000	0
30/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.30700	0.24300	20.84691	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.12600	11.28920	1.46683	0.00000	0.0000	500
30/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.78900	0.86300	9.37896	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.15600	1.06700	7.69896	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.77400	0.84600	9.30233	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.19100	1.10000	7.64064	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.80500	0.88000	9.31677	0.00000	0.0000	0
30/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.12200	1.03400	7.84314	0.00000	0.0000	0
30/05/2012	AUS\$ / R 2012/06/18			Foreign Exchange Future	8.19630	8.28530	1.08586	8.20000	8.2000	13,520
30/05/2012	AUS\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.55100	0.63800	15.78947	0.00000	0.0000	0
30/05/2012	AUS\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00500	0.00300	40.00000	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
30/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.50200	0.58900	17.33068	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.60000	0.68800	14.66667	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.23870	8.32940	1.10090	0.00000	0.0000	3,160
30/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.27000	0.31600	17.03704	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.26800	0.22300	16.79104	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.24800	0.29000	16.93548	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.29600	0.24700	16.55405	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.29400	0.34400	17.00680	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.24200	0.20100	16.94215	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.28670	8.37960	1.12107	0.00000	0.0000	1,115
30/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.46300	0.51800	11.87905	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.26600	0.22800	14.28571	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.43700	0.49000	12.12815	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.29000	0.25000	13.79310	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.49000	0.54800	11.83673	0.00000	0.0000	0
30/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.24300	0.20800	14.40329	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.49700	9.60280	1.11404	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.46200	2.56000	3.98050	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26500	0.25700	3.01887	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41900	2.51800	4.09260	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.27200	0.26500	2.57353	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.50500	2.60300	3.91218	0.00000	0.0000	0
30/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25800	0.25000	3.10078	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.13570	8.27680	1.73433	0.00000	0.0000	10
30/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.08900	0.17200	93.25843	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.10300	0.04500	56.31068	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.07000	0.13800	97.14286	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.13400	0.06100	54.47761	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.11500	0.20900	81.73913	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.07900	0.03200	59.49367	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.22600	8.36980	1.74812	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.57500	0.69700	21.21739	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05800	0.03600	37.93103	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.53400	0.65400	22.47191	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.06700	0.04300	35.82090	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.61700	0.74100	20.09724	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.05000	0.03000	40.00000	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.30970	8.45420	1.73893	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.62400	0.74100	18.75000	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.11800	0.09000	23.72881	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.58700	0.70100	19.42078	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.13100	0.10000	23.66412	0.00000	0.0000	0
30/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.66300	0.78100	17.79789	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
30/05/2012	CAD / R 2012/12/14	7.75	P	Foreign Exchange Future	0.10700	0.08000	25.23364	0.00000	0.0000	0
30/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.30100	0.43700	45.18272	0.00000	0.0000	5,670
30/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00160	0.00070	56.25000	0.00000	0.0000	8,000
30/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.02990	0.01420	52.50836	0.00000	0.0000	0
30/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
30/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.68310	8.80100	1.35781	0.00000	0.0000	7,569
30/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.02900	0.04200	44.82759	0.00000	0.0000	0
30/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.44600	0.34100	23.54260	0.00000	0.0000	0
30/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.02500	0.03500	40.00000	0.00000	0.0000	0
30/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.49200	0.38400	21.95122	0.00000	0.0000	0
30/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.03500	0.05000	42.85714	0.00000	0.0000	0
30/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.40200	0.29900	25.62189	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.82210	8.93850	1.31941	0.00000	0.0000	50
30/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.34900	0.40400	15.75931	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.27700	0.21600	22.02166	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.32700	0.37900	15.90214	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.30500	0.24100	20.98361	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.37200	0.43000	15.59140	0.00000	0.0000	0
30/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.25000	0.19200	23.20000	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	8.95520	9.07290	1.31432	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.66300	0.74000	11.61388	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.21300	0.17300	18.77934	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.63500	0.70700	11.33858	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.23500	0.19000	19.14894	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.69400	0.77500	11.67147	0.00000	0.0000	0
30/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.19400	0.15800	18.55670	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.34420	6.43820	1.48167	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.10300	0.16700	62.13592	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.05900	0.02900	50.84746	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.07600	0.13200	73.68421	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.08200	0.04400	46.34146	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13400	0.20600	53.73134	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.04000	0.01800	55.00000	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.40130	6.49630	1.48407	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27700	0.34100	23.10469	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.11900	0.08800	26.05042	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24700	0.30800	24.69636	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.13900	0.10500	24.46043	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.31000	0.37700	21.61290	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.10200	0.07400	27.45098	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.44630	6.54090	1.46751	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34200	0.40300	17.83626	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.23300	0.19900	14.59227	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31700	0.37400	17.98107	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
30/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.25800	0.22000	14.72868	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.37000	0.43200	16.75676	0.00000	0.0000	0
30/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.21100	0.17800	15.63981	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.30980	1.34120	2.39731	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16010	0.19130	19.48782	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00010	66.66667	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11060	0.14160	28.02893	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00080	0.00040	50.00000	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20980	0.24120	14.96663	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32540	1.35710	2.39173	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.12620	0.15300	21.23613	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01160	0.00670	42.24138	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.08970	0.11300	25.97547	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02510	0.01670	33.46614	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.16910	0.19940	17.91839	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00450	0.00310	31.11111	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34030	1.37230	2.38753	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.13810	0.16280	17.88559	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02580	0.01850	28.29457	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.10610	0.12760	20.26390	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04380	0.03330	23.97260	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.17620	0.20360	15.55051	0.00000	0.0000	0
30/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01390	0.00930	33.09353	0.00000	0.0000	0

Future Open Interest

618,268

Option Open Interest

403,490

Total

1,021,758