



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 16/05/2012

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
16/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.30840	8.33510	0.32136	8.42480	8.3030	286,273
16/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.06000	1.08600	2.45283	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.01000	1.03700	2.67327	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.11000	1.13600	2.34234	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.27900	0.30500	9.31900	0.00000	0.0000	6,700
16/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.07100	0.07000	1.40845	0.00000	0.0000	6,832
16/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.55900	1.58500	1.66774	0.00000	0.0000	4,850
16/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.09800	0.11700	19.38776	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.29000	0.28200	2.75862	0.00000	0.0000	100
16/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.06700	0.08200	22.38806	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.40900	0.39700	2.93399	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05300	0.06500	22.64151	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.49500	0.48000	3.03030	0.00000	0.0000	132
16/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.30900	1.33600	2.06264	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,000
16/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.81200	0.83800	3.20197	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	12,000
16/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.35100	0.37700	7.40741	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	2,000
16/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.21600	0.24300	12.50000	0.00000	0.0000	10,000
16/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.10800	0.10800	0.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.57100	0.59700	4.55342	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	5,000
16/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.58400	0.56700	2.91096	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04200	0.05200	23.80952	0.00000	0.0000	5,000
16/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.61800	0.64500	4.36893	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	10,000
16/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.96000	0.93800	2.29167	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.12700	0.14900	17.32283	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
16/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.21900	0.21400	2.28311	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.25900	1.28600	2.14456	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,100
16/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	6,800
16/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.66600	0.69300	4.05405	0.00000	0.0000	6,700
16/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.52400	0.55100	5.15267	0.00000	0.0000	0
16/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	200
16/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.41550	8.44170	0.31133	8.53580	8.4000	35,198
16/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.23100	1.25700	2.11210	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.18200	1.20900	2.28426	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.27900	1.30500	2.03284	0.00000	0.0000	16,000
16/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	9,200
16/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.13400	1.16100	2.38095	0.00000	0.0000	37,000
16/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.83500	0.82600	1.07784	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.15000	0.16800	12.00000	0.00000	0.0000	360
16/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.61100	0.63900	4.58265	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09600	0.09700	1.04167	0.00000	0.0000	360
16/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.26000	0.28500	9.61538	0.00000	0.0000	2,000
16/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.44500	0.44300	0.44944	0.00000	0.0000	4,000
16/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.92100	0.91100	1.08578	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.13600	0.15300	12.50000	0.00000	0.0000	5,500
16/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59200	0.58700	0.84459	0.00000	0.0000	1,500
16/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.20700	0.22900	10.62802	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.77000	0.79600	3.37662	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05500	0.05400	1.81818	0.00000	0.0000	2,500
16/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.31500	0.31500	0.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.33000	0.35700	8.18182	0.00000	0.0000	2,500
16/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.47800	0.50500	5.64854	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16300	0.16300	0.00000	0.00000	0.0000	2,000
16/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.94500	0.97300	2.96296	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03000	0.03100	3.33333	0.00000	0.0000	246
16/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.03900	1.06600	2.59865	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02400	0.02400	0.00000	0.00000	0.0000	8,000
16/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55400	0.55000	0.72202	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.21900	0.24200	10.50228	0.00000	0.0000	20,100
16/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.00000	0.31900	100.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.00000	0.37700	100.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.51800	8.54220	0.28410	8.55910	8.5291	28,374
16/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.90800	0.94100	3.63436	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.09000	0.09900	10.00000	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.86900	0.90300	3.91254	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.10100	0.11100	9.90099	0.00000	0.0000	0

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16/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.94700	0.98200	3.69588	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.07900	0.09000	13.92405	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.17400	0.18800	8.04598	0.00000	0.0000	6,040
16/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.69200	0.73000	5.49133	0.00000	0.0000	300
16/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.85700	0.86300	0.70012	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.27500	0.30500	10.90909	0.00000	0.0000	540
16/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.52800	0.56800	7.57576	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.31000	0.32600	5.16129	0.00000	0.0000	6,000
16/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.49100	0.50500	2.85132	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.40900	0.44700	9.29095	0.00000	0.0000	6,000
16/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.77800	0.78600	1.02828	0.00000	0.0000	0
16/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.29600	0.32800	10.81081	0.00000	0.0000	5,500
16/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.62750	8.64890	0.24804	0.00000	0.0000	9,495
16/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.86900	0.90700	4.37284	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.19200	0.20800	8.33333	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.83700	0.87600	4.65950	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21000	0.22700	8.09524	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.90200	0.93900	4.10200	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.17500	0.19000	8.57143	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.87200	0.88400	1.37615	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.39900	0.43300	8.52130	0.00000	0.0000	180
16/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.77500	0.81700	5.41935	0.00000	0.0000	0
16/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.24800	0.26800	8.06452	0.00000	0.0000	180
16/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.83500	8.85410	0.21619	0.00000	0.0000	659
16/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.73500	0.77800	5.85034	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.87800	0.90200	2.73349	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.71900	0.76100	5.84145	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.91200	0.93500	2.52193	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.75100	0.79500	5.85885	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.84400	0.86900	2.96209	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.14800	1.19000	3.65854	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.31300	0.33600	7.34824	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.89300	0.91700	2.68757	0.00000	0.0000	0
16/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.72800	0.77100	5.90659	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.52060	9.54830	0.29095	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.54600	1.60600	3.88098	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.52500	0.55800	6.28571	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.51900	1.58100	4.08163	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.54800	0.58300	6.38686	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.57300	1.63200	3.75079	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.50200	0.53400	6.37450	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.31900	0.34400	7.83699	0.00000	0.0000	0
16/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.84000	1.89200	2.82609	0.00000	0.0000	200
16/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.59470	10.62240	0.26145	0.00000	0.0000	0
16/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.13600	2.21800	3.83895	0.00000	0.0000	0

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16/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.74100	0.79600	7.42240	0.00000	0.0000	0
16/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.11400	2.19600	3.87890	0.00000	0.0000	0
16/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.76900	0.82400	7.15215	0.00000	0.0000	0
16/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.15900	2.24000	3.75174	0.00000	0.0000	0
16/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.71400	0.76800	7.56303	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.30840	8.33510	0.32136	8.41450	8.4145	672
16/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.14426	0.16752	16.12367	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.18586	0.18242	1.85086	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.12682	0.14869	17.24491	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.21842	0.21359	2.21134	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.16404	0.19015	15.91685	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.15564	0.15505	0.37908	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.41550	8.44170	0.31133	0.00000	0.0000	2
16/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.81163	0.83751	3.18865	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04653	0.04621	0.68773	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.76944	0.79570	3.41287	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05434	0.05440	0.11042	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.85472	0.88028	2.99045	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.03962	0.03898	1.61535	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.51800	8.54220	0.28410	0.00000	0.0000	2
16/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.77880	0.81461	4.59810	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.13400	0.14561	8.66418	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.74378	0.78047	4.93291	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.14898	0.16147	8.38368	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.81485	0.84977	4.28545	0.00000	0.0000	0
16/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.12005	0.13077	8.92961	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.32250	13.26730	0.41434	13.39000	13.2635	74,084
16/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.47800	1.42300	3.72124	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.42900	1.37400	3.84885	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.52700	1.47200	3.60183	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.22300	2.16800	2.47413	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	24,000
16/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
16/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.84300	0.78900	6.40569	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.48720	13.43060	0.41966	13.58750	13.4200	2,117
16/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.46400	0.45900	1.07759	0.00000	0.0000	24,000
16/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.42700	0.47800	11.94379	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.44300	0.44000	0.67720	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.45600	0.50900	11.62281	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.48600	0.47800	1.64609	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.39900	0.44700	12.03008	0.00000	0.0000	0
16/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.15700	2.10200	2.54984	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
16/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	6,000
16/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.64420	13.58340	0.44561	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.30200	1.26000	3.22581	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.10800	0.12700	17.59259	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.26300	1.22200	3.24624	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.11900	0.13900	16.80672	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.34200	1.29800	3.27869	0.00000	0.0000	0
16/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.09800	0.11500	17.34694	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10370	0.10370	0.00000	0.10350	0.1026	3,849
16/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00114	0.00109	4.38596	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00544	0.00539	0.91912	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00016	0.00014	12.50000	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01446	0.01444	0.13831	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00625	0.00621	0.64000	0.00000	0.0000	0
16/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00055	0.00051	7.27273	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10520	0.10520	0.00000	0.00000	0.0000	25
16/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01276	0.01283	0.54859	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00056	0.00063	12.50000	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00569	0.00587	3.16344	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00349	0.00367	5.15759	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02229	0.02229	0.00000	0.00000	0.0000	0
16/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00009	0.00000	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10670	0.10660	0.09372	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01442	0.01448	0.41609	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00112	0.00128	14.28571	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00769	0.00790	2.73082	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00439	0.00470	7.06150	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02352	0.02345	0.29762	0.00000	0.0000	0
16/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00022	0.00025	13.63636	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.61970	10.61780	0.01789	10.67100	10.6185	47,491
16/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.29000	0.29100	0.34483	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.07000	0.07300	4.28571	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.25600	0.25800	0.78125	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.08600	0.09000	4.65116	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.32500	0.32500	0.00000	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.05500	0.05700	3.63636	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.04300	0.04400	2.32558	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.36300	0.36200	0.27548	0.00000	0.0000	1,000
16/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.82400	0.82200	0.24272	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
16/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.02200	1.02000	0.19569	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
16/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.17100	1.16900	0.17079	0.00000	0.0000	0
16/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,360
16/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.77500	0.77300	0.25806	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
16/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	5,120
16/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	5,120
16/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.57900	0.57600	0.51813	0.00000	0.0000	5,120
16/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.12800	0.13400	4.68750	0.00000	0.0000	5,120
16/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.19800	0.20200	2.02020	0.00000	0.0000	5,120
16/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.76640	10.76410	0.02136	0.00000	0.0000	10,657
16/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.37200	0.36900	0.80645	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.33100	0.33000	0.30211	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.34700	0.34500	0.57637	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.35600	0.35600	0.00000	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.39800	0.39500	0.75377	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.30700	0.30600	0.32573	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.33000	1.32700	0.22556	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	10,200
16/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.04200	1.04000	0.19194	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	1,625
16/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.69800	0.69700	0.14327	0.00000	0.0000	0
16/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.21400	0.21100	1.40187	0.00000	0.0000	15,360
16/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.91250	10.90960	0.02658	0.00000	0.0000	16,893
16/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.72300	0.73000	0.96819	0.00000	0.0000	0
16/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.20100	0.21000	4.47761	0.00000	0.0000	0
16/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.69400	0.70100	1.00865	0.00000	0.0000	0
16/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.22200	0.23100	4.05405	0.00000	0.0000	0
16/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.75400	0.76000	0.79576	0.00000	0.0000	0
16/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.18200	0.19000	4.39560	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.32090	11.32060	0.00265	0.00000	0.0000	500
16/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.78700	0.80000	1.65184	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	0.95900	0.97200	1.35558	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.77000	0.78400	1.81818	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	0.99200	1.00600	1.41129	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.80400	0.81700	1.61692	0.00000	0.0000	0
16/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.92600	0.93900	1.40389	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.26180	8.26420	0.02905	8.26570	8.2435	13,555
16/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.61500	0.61800	0.48780	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.56600	0.56900	0.53004	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.66500	0.66700	0.30075	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.29910	8.30150	0.02892	8.30100	8.3010	3,160
16/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.26100	0.26900	3.06513	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.19800	0.20400	3.03030	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.23600	0.24400	3.38983	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.22300	0.22900	2.69058	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.28800	0.29600	2.77778	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
16/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.17500	0.18100	3.42857	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.34250	8.34350	0.01199	0.00000	0.0000	100
16/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.44400	0.45000	1.35135	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.19100	0.19600	2.61780	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.41600	0.42200	1.44231	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.21300	0.21800	2.34742	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.47400	0.48000	1.26582	0.00000	0.0000	0
16/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.17100	0.17600	2.92398	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.54600	9.55180	0.06076	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.46100	2.46800	0.28444	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.21500	0.21600	0.46512	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41600	2.42300	0.28974	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.22000	0.22100	0.45455	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.50500	2.51200	0.27944	0.00000	0.0000	0
16/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.20900	0.21000	0.47847	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.27300	8.25780	0.18373	0.00000	0.0000	10
16/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.05700	0.07500	31.57895	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.14800	0.15300	3.37838	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.07500	0.09500	26.66667	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.21600	0.21600	0.00000	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.04300	0.05800	34.88372	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.36170	8.34630	0.18417	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.68200	0.67100	1.61290	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.63700	0.62700	1.56986	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.03400	0.03900	14.70588	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.72700	0.71500	1.65062	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.44580	8.42760	0.21549	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.71000	0.70500	0.70423	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.06800	0.08100	19.11765	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.66900	0.66500	0.59791	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.07700	0.09100	18.18182	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.75200	0.74600	0.79787	0.00000	0.0000	0
16/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.06000	0.07200	20.00000	0.00000	0.0000	0
16/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.26810	0.27090	1.04439	0.00000	0.0000	5,670
16/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
16/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00280	0.00380	35.71429	0.00000	0.0000	8,000
16/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.02400	0.03070	27.91667	0.00000	0.0000	0
16/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00010	0.00020	100.00000	0.00000	0.0000	16,000
16/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.83850	8.84320	0.05318	0.00000	0.0000	35,189
16/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.07300	0.08500	16.43836	0.00000	0.0000	0
16/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.33500	0.34200	2.08955	0.00000	0.0000	0
16/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.06300	0.07500	19.04762	0.00000	0.0000	0

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16/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.37500	0.38200	1.86667	0.00000	0.0000	0
16/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08400	0.09700	15.47619	0.00000	0.0000	0
16/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.29600	0.30400	2.70270	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.96590	8.97070	0.05354	0.00000	0.0000	50
16/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.42500	0.44300	4.23529	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.20900	0.22200	6.22010	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.39900	0.41800	4.76190	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.23300	0.24700	6.00858	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.45200	0.47000	3.98230	0.00000	0.0000	0
16/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.18600	0.19900	6.98925	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.09300	9.09600	0.03299	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.75100	0.76700	2.13049	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.16400	0.17700	7.92683	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.71700	0.73400	2.37099	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.18000	0.19400	7.77778	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.78600	0.80100	1.90840	0.00000	0.0000	0
16/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.14900	0.16100	8.05369	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.40700	6.36780	0.61183	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.15000	0.12800	14.66667	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.04300	0.06000	39.53488	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.11700	0.09900	15.38462	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.06000	0.08100	35.00000	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.18700	0.16100	13.90374	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.03000	0.04300	43.33333	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.46500	6.42420	0.63109	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.31300	0.29300	6.38978	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.09100	0.11200	23.07692	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.28000	0.26200	6.42857	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.10800	0.13100	21.29630	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.34800	0.32600	6.32184	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.07600	0.09500	25.00000	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.51040	6.46830	0.64666	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.36000	0.35000	2.77778	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.18700	0.21900	17.11230	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.33200	0.32300	2.71084	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.20900	0.24200	15.78947	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.38900	0.37800	2.82776	0.00000	0.0000	0
16/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.16600	0.19700	18.67470	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31420	1.31760	0.25871	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16450	0.16800	2.12766	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11520	0.11890	3.21181	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00100	0.00130	30.00000	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21430	0.21770	1.58656	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00010	0.00010	0.00000	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
16/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32940	1.33250	0.23319	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.12720	0.13060	2.67296	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.00860	0.00890	3.48837	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.08890	0.09290	4.49944	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02030	0.02120	4.43350	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17160	0.17470	1.80653	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34480	1.34720	0.17847	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.13600	0.14060	3.38235	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.01920	0.02140	11.45833	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.10280	0.10790	4.96109	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03600	0.03870	7.50000	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.17610	0.17970	2.04429	0.00000	0.0000	0
16/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.00930	0.01050	12.90323	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>598,025</b>
<b>Option Open Interest</b>										<b>359,765</b>
<b>Total</b>										<b>957,790</b>