



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 22/05/2012

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
22/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.30520	8.27000	0.42383	8.30600	8.2477	285,239
22/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.05700	1.02100	3.40587	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.00700	0.97100	3.57498	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.10600	1.07100	3.16456	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.28300	0.25000	11.66078	0.00000	0.0000	6,700
22/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.07800	0.08000	2.56410	0.00000	0.0000	6,832
22/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.55500	1.52000	2.25080	0.00000	0.0000	4,850
22/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.10600	0.08600	18.86792	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.30100	0.31600	4.98339	0.00000	0.0000	100
22/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.07300	0.05800	20.54795	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.41800	0.43800	4.78469	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.05800	0.04500	22.41379	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.50300	0.52500	4.37376	0.00000	0.0000	132
22/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.30600	1.27000	2.75651	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,000
22/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.80900	0.77400	4.32633	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	12,000
22/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.35300	0.31900	9.63173	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	2,000
22/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.22300	0.19200	13.90135	0.00000	0.0000	10,000
22/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.11800	0.12200	3.38983	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.56900	0.53200	6.50264	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	5,000
22/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.59100	0.61600	4.23012	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	5,000
22/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.61600	0.58000	5.84416	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	10,000
22/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.96500	0.99400	3.00518	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.13500	0.11200	17.03704	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
22/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.23000	0.24200	5.21739	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.25600	1.22000	2.86624	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	20,100
22/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	6,800
22/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.66400	0.62800	5.42169	0.00000	0.0000	6,700
22/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.52200	0.48500	7.08812	0.00000	0.0000	0
22/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	200
22/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.41280	8.37750	0.41960	8.40900	8.3500	41,294
22/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.23300	1.19600	3.00081	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.02000	0.01900	5.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.18600	1.14800	3.20405	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.02300	0.02100	8.69565	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.28100	1.24400	2.88837	0.00000	0.0000	16,000
22/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	9,200
22/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.13900	1.10100	3.33626	0.00000	0.0000	37,000
22/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.86700	0.88600	2.19146	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.18000	0.16300	9.44444	0.00000	0.0000	360
22/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.63600	0.60000	5.66038	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.12300	0.12300	0.00000	0.00000	0.0000	360
22/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.29700	0.27400	7.74411	0.00000	0.0000	2,000
22/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.48400	0.49700	2.68595	0.00000	0.0000	4,000
22/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.95100	0.97200	2.20820	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.16400	0.14900	9.14634	0.00000	0.0000	5,500
22/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.62900	0.64400	2.38474	0.00000	0.0000	1,500
22/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.24200	0.22100	8.67769	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.78600	0.74900	4.70738	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	2,500
22/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.35500	0.36400	2.53521	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.36800	0.34100	7.33696	0.00000	0.0000	2,500
22/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.51000	0.47800	6.27451	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.19700	0.20100	2.03046	0.00000	0.0000	2,000
22/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.95400	0.91500	4.08805	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.04100	0.03800	7.31707	0.00000	0.0000	246
22/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.04600	1.00700	3.72849	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.03300	0.03000	9.09091	0.00000	0.0000	8,000
22/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.59200	0.60600	2.36486	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.25500	0.23300	8.62745	0.00000	0.0000	20,100
22/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.33100	0.30500	7.85498	0.00000	0.0000	2,000
22/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.41800	0.42800	2.39234	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.00000	0.53500	100.00000	0.00000	0.0000	0
22/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.00000	0.15800	100.00000	0.00000	0.0000	3,925
22/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.51260	8.47760	0.41116	0.00000	0.0000	28,379
22/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.93200	0.89900	3.54077	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.11900	0.12100	1.68067	0.00000	0.0000	0

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22/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.89600	0.86300	3.68304	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.13300	0.13500	1.50376	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.97000	0.93600	3.50515	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.10700	0.10800	0.93458	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.21700	0.22000	1.38249	0.00000	0.0000	6,040
22/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.73000	0.69800	4.38356	0.00000	0.0000	300
22/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.90300	0.92000	1.88261	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.31600	0.29800	5.69620	0.00000	0.0000	540
22/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.57400	0.54800	4.52962	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.36100	0.37000	2.49307	0.00000	0.0000	6,000
22/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.54400	0.55500	2.02206	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.45700	0.43300	5.25164	0.00000	0.0000	6,000
22/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.82600	0.84200	1.93705	0.00000	0.0000	0
22/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.33900	0.32000	5.60472	0.00000	0.0000	5,500
22/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.61670	8.58200	0.40271	8.60500	8.6050	9,490
22/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.90900	0.87800	3.41034	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.24200	0.24600	1.65289	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.87900	0.84900	3.41297	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.26200	0.26700	1.90840	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.93900	0.90900	3.19489	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.22200	0.22700	2.25225	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.93100	0.94700	1.71858	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.44800	0.42900	4.24107	0.00000	0.0000	180
22/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.82200	0.79200	3.64964	0.00000	0.0000	0
22/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.30500	0.31000	1.63934	0.00000	0.0000	180
22/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.81670	8.78450	0.36522	0.00000	0.0000	659
22/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.79600	0.78600	1.25628	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.95700	0.97900	2.29885	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.78000	0.77000	1.28205	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.99100	1.01300	2.21998	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.81300	0.80300	1.23001	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.92400	0.94600	2.38095	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.19600	1.17900	1.42140	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.37900	0.39500	4.22164	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.97200	0.99500	2.36626	0.00000	0.0000	0
22/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.78900	0.77900	1.26743	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.52500	9.49110	0.35591	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.63200	1.63400	0.12255	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.60700	0.64300	5.93081	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.60800	1.61000	0.12438	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.63300	0.66900	5.68720	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.65700	1.65800	0.06035	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.58200	0.61700	6.01375	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.38000	0.40800	7.36842	0.00000	0.0000	0
22/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.90500	1.89900	0.31496	0.00000	0.0000	200

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
22/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.59910	10.56520	0.31984	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.25200	2.27100	0.84369	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.85300	0.90600	6.21336	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.23000	2.25000	0.89686	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.88100	0.93500	6.12940	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.27300	2.29300	0.87989	0.00000	0.0000	0
22/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.82400	0.87800	6.55340	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.30520	8.27000	0.42383	8.27550	8.2700	854
22/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.15300	0.12827	16.16340	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.19780	0.20827	5.29323	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.13525	0.11224	17.01294	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.23005	0.24224	5.29885	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.17294	0.14649	15.29432	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.16774	0.17649	5.21641	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.41280	8.37750	0.41960	0.00000	0.0000	2
22/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.82589	0.78874	4.49818	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.06349	0.06164	2.91384	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.78569	0.74866	4.71305	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.07329	0.07156	2.36049	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.86707	0.82986	4.29146	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.05467	0.05276	3.49369	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.51260	8.47760	0.41116	0.00000	0.0000	2
22/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.81119	0.77845	4.03605	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.17179	0.17405	1.31556	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.77843	0.74598	4.16865	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.18903	0.19158	1.34899	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.84497	0.81194	3.90901	0.00000	0.0000	0
22/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.15557	0.15754	1.26631	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.13190	13.06620	0.50031	13.10000	13.0775	72,861
22/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.29100	1.22500	5.11232	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.24200	1.17600	5.31401	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.34000	1.27500	4.85075	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.03300	1.96700	3.24643	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	24,000
22/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.03300	0.04100	24.24242	0.00000	0.0000	0
22/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.66500	0.60700	8.72180	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.29480	13.22890	0.49568	0.00000	0.0000	2,310
22/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.44800	0.41400	7.58929	0.00000	0.0000	24,000
22/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.60300	0.63500	5.30680	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.43100	0.39700	7.88863	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.63600	0.66800	5.03145	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.46600	0.43000	7.72532	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
22/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.57100	0.60100	5.25394	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.97300	1.90700	3.34516	0.00000	0.0000	0
22/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	6,000
22/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.44580	13.38060	0.48491	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.20800	1.15500	4.38742	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.21300	0.22500	5.63380	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.17400	1.12100	4.51448	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.22900	0.24100	5.24017	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.24400	1.18900	4.42122	0.00000	0.0000	0
22/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.19900	0.20900	5.02513	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10460	0.10350	1.05163	0.00000	0.0000	3,849
22/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00129	0.00101	21.70543	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00469	0.00551	17.48401	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00017	0.00012	29.41176	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01357	0.01462	7.73766	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00697	0.00603	13.48637	0.00000	0.0000	0
22/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00037	0.00053	43.24324	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10610	0.10500	1.03676	0.00000	0.0000	25
22/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01375	0.01271	7.56364	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00065	0.00071	9.23077	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00664	0.00590	11.14458	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00354	0.00390	10.16949	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02320	0.02210	4.74138	0.00000	0.0000	0
22/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10760	0.10640	1.11524	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01546	0.01439	6.92109	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00126	0.00139	10.31746	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00873	0.00795	8.93471	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00453	0.00495	9.27152	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02444	0.02326	4.82815	0.00000	0.0000	0
22/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00024	0.00026	8.33333	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.60510	10.55330	0.48844	10.59400	10.5601	47,543
22/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.28600	0.25300	11.53846	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.08100	0.10000	23.45679	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.25500	0.22000	13.72549	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.10000	0.11700	17.00000	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.31900	0.28800	9.71787	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.06400	0.08500	32.81250	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.05000	0.07200	44.00000	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.35500	0.32500	8.45070	0.00000	0.0000	800
22/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.81000	0.76400	5.67901	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00500	0.01100	120.00000	0.00000	0.0000	1,000
22/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.00800	0.95800	4.96032	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	1,000
22/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.15600	1.10600	4.32526	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
22/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	15,360
22/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.76000	0.71600	5.78947	0.00000	0.0000	0
22/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00500	0.01300	160.00000	0.00000	0.0000	5,120
22/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.01000	0.02900	190.00000	0.00000	0.0000	5,120
22/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.56500	0.53200	5.84071	0.00000	0.0000	5,120
22/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.14600	0.16900	15.75342	0.00000	0.0000	5,120
22/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.20100	0.17200	14.42786	0.00000	0.0000	5,120
22/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.75280	10.69950	0.49568	0.00000	0.0000	10,652
22/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.39900	0.37500	6.01504	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.37200	0.40100	7.79570	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.37900	0.35700	5.80475	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.40200	0.43300	7.71144	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.42000	0.39500	5.95238	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.34300	0.37100	8.16327	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.32400	1.27600	3.62538	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02100	0.02700	28.57143	0.00000	0.0000	10,200
22/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.03900	1.01000	2.79115	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03600	0.06100	69.44444	0.00000	0.0000	1,625
22/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.73500	0.77500	5.44218	0.00000	0.0000	0
22/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.23800	0.22400	5.88235	0.00000	0.0000	15,360
22/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.89690	10.84270	0.49739	0.00000	0.0000	16,893
22/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.76200	0.74500	2.23097	0.00000	0.0000	0
22/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.25500	0.29200	14.50980	0.00000	0.0000	0
22/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.73500	0.71600	2.58503	0.00000	0.0000	0
22/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.27800	0.31300	12.58993	0.00000	0.0000	0
22/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.79100	0.77400	2.14918	0.00000	0.0000	0
22/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.23400	0.27100	15.81197	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.30380	11.24960	0.47948	0.00000	0.0000	500
22/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.84900	0.83300	1.88457	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.03800	1.07600	3.66089	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.83200	0.81700	1.80288	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.07100	1.11000	3.64146	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.86600	0.84900	1.96305	0.00000	0.0000	0
22/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.00500	1.04200	3.68159	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.17240	8.16930	0.03793	8.18000	8.1800	13,535
22/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.52700	0.52500	0.37951	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.47800	0.47600	0.41841	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.57600	0.57400	0.34722	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.21120	8.20810	0.03775	0.00000	0.0000	3,160
22/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.22900	0.24000	4.80349	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.25400	0.26800	5.51181	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.20900	0.21900	4.78469	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
22/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.28400	0.29700	4.57746	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.25200	0.26200	3.96825	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.22700	0.24000	5.72687	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.25690	8.25430	0.03149	0.00000	0.0000	100
22/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.41200	0.42500	3.15534	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.24400	0.26000	6.55738	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.38600	0.40000	3.62694	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.26800	0.28500	6.34328	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.43900	0.45200	2.96128	0.00000	0.0000	0
22/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.22100	0.23700	7.23982	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.46620	9.45270	0.14261	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.40900	2.40800	0.04151	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.24300	0.25500	4.93827	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.36600	2.36500	0.04227	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.25000	0.26200	4.80000	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.45200	2.45100	0.04078	0.00000	0.0000	0
22/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.23600	0.24800	5.08475	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.12290	8.12830	0.06648	0.00000	0.0000	10
22/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.12000	0.10500	12.50000	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.14700	0.12700	13.60544	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.10100	0.08600	14.85149	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.17800	0.15800	11.23596	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.14200	0.12700	10.56338	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.11900	0.09900	16.80672	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.21010	8.21520	0.06212	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.56700	0.56400	0.52910	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.06600	0.05800	12.12121	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.52700	0.52300	0.75901	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.07600	0.06700	11.84211	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.60800	0.60500	0.49342	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.05700	0.04900	14.03509	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.29050	8.29610	0.06755	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.61200	0.60900	0.49020	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.12500	0.11700	6.40000	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.57500	0.57200	0.52174	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.13800	0.13000	5.79710	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.65000	0.64700	0.46154	0.00000	0.0000	0
22/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.11300	0.10500	7.07965	0.00000	0.0000	0
22/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.26240	0.25530	2.70579	0.00000	0.0000	5,670
22/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
22/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00490	0.00480	2.04082	0.00000	0.0000	8,000
22/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.04600	0.04970	8.04348	0.00000	0.0000	0
22/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00030	0.00020	33.33333	0.00000	0.0000	16,000
22/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.83290	8.78540	0.53776	0.00000	0.0000	41,314
22/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08500	0.07000	17.64706	0.00000	0.0000	0

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22/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.35200	0.38500	9.37500	0.00000	0.0000	0
22/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07400	0.06100	17.56757	0.00000	0.0000	0
22/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.39100	0.42600	8.95141	0.00000	0.0000	0
22/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09700	0.08100	16.49485	0.00000	0.0000	0
22/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.31400	0.34600	10.19108	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.96330	8.91540	0.53440	0.00000	0.0000	75
22/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.46600	0.42900	7.93991	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.25300	0.26400	4.34783	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.44100	0.40600	7.93651	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.27800	0.29100	4.67626	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.49200	0.45400	7.72358	0.00000	0.0000	0
22/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.22900	0.23900	4.36681	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.08990	9.04280	0.51816	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.78800	0.74300	5.71066	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.20400	0.20600	0.98039	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.75600	0.71100	5.95238	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.22200	0.22400	0.90090	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.82100	0.77600	5.48112	0.00000	0.0000	0
22/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.18700	0.18900	1.06952	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.30520	6.29870	0.10309	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.09200	0.08400	8.69565	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.08700	0.08500	2.29885	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.07200	0.06400	11.11111	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.11700	0.11500	1.70940	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.36120	6.35440	0.10690	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.26000	0.25000	3.84615	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.14200	0.13900	2.11268	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.23200	0.22200	4.31034	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.16400	0.16100	1.82927	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.29100	0.28000	3.78007	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.12300	0.11900	3.25203	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.40550	6.39860	0.10772	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.32300	0.31500	2.47678	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25500	0.25400	0.39216	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29800	0.29100	2.34899	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.28000	0.28000	0.00000	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.34900	0.34100	2.29226	0.00000	0.0000	0
22/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.23100	0.23000	0.43290	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31190	1.30740	0.34301	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16230	0.15780	2.77264	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00040	0.00040	0.00000	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11340	0.10870	4.14462	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00150	0.00130	13.33333	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
22/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21200	0.20750	2.12264	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32710	1.32270	0.33155	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.12830	0.12330	3.89712	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01200	0.01140	5.00000	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09240	0.08770	5.08658	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02610	0.02580	1.14943	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17070	0.16580	2.87053	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00440	0.00390	11.36364	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34190	1.33750	0.32789	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.13940	0.13490	3.22812	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02550	0.02540	0.39216	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.10790	0.10380	3.79981	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04400	0.04430	0.68182	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.17700	0.17230	2.65537	0.00000	0.0000	0
22/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01310	0.01280	2.29008	0.00000	0.0000	0

Future Open Interest

608,416

Option Open Interest

365,490

Total

973,906