



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 23/05/2012

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
23/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.27000	8.46530	2.36155	8.49540	8.3890	290,117
23/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.02100	1.21600	19.09892	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.97100	1.16600	20.08239	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.07100	1.26600	18.20728	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.25000	0.40000	60.00000	0.00000	0.0000	6,700
23/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.08000	0.03500	56.25000	0.00000	0.0000	6,832
23/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.52000	1.71500	12.82895	0.00000	0.0000	4,850
23/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.08600	0.15700	82.55814	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.31600	0.19200	39.24051	0.00000	0.0000	100
23/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.05800	0.10800	86.20690	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.43800	0.29300	33.10502	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.04500	0.08400	86.66667	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.52500	0.36900	29.71429	0.00000	0.0000	132
23/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.27000	1.46600	15.43307	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	2,000
23/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.77400	0.96700	24.93540	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	12,000
23/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.31900	0.48600	52.35110	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.04900	0.02100	57.14286	0.00000	0.0000	2,000
23/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.19200	0.32400	68.75000	0.00000	0.0000	10,000
23/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.12200	0.05900	51.63934	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.53200	0.72100	35.52632	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.01200	0.00600	50.00000	0.00000	0.0000	5,000
23/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.61600	0.45100	26.78571	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.03600	0.06600	83.33333	0.00000	0.0000	5,000
23/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.58000	0.77000	32.75862	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01000	0.00500	50.00000	0.00000	0.0000	10,000
23/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.99400	0.81200	18.30986	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.01400	0.02700	92.85714	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.11200	0.20200	80.35714	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
23/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.24200	0.13700	43.38843	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.22000	1.41600	16.06557	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	20,100
23/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00800	0.00400	50.00000	0.00000	0.0000	6,800
23/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.62800	0.81900	30.41401	0.00000	0.0000	6,700
23/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.48500	0.67300	38.76289	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01500	0.00800	46.66667	0.00000	0.0000	200
23/05/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.00000	0.57800	100.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.00000	0.01300	100.00000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.37750	8.57760	2.38854	8.60200	8.5157	52,263
23/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.19600	1.39400	16.55518	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.14800	1.34600	17.24739	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.24400	1.44200	15.91640	0.00000	0.0000	16,000
23/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	9,200
23/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.10100	1.29900	17.98365	0.00000	0.0000	37,000
23/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.88600	0.74500	15.91422	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.16300	0.22300	36.80982	0.00000	0.0000	360
23/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.60000	0.76900	28.16667	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.12300	0.09100	26.01626	0.00000	0.0000	20,360
23/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.27400	0.36700	33.94161	0.00000	0.0000	2,000
23/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.49700	0.38900	21.73038	0.00000	0.0000	4,000
23/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.97200	0.82500	15.12346	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.14900	0.20300	36.24161	0.00000	0.0000	5,500
23/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.64400	0.52100	19.09938	0.00000	0.0000	1,500
23/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.22100	0.29900	35.29412	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.74900	0.93100	24.29907	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.07200	0.05300	26.38889	0.00000	0.0000	2,500
23/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.36400	0.27600	24.17582	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.34100	0.45400	33.13783	0.00000	0.0000	2,500
23/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.47800	0.62200	30.12552	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.20100	0.14400	28.35821	0.00000	0.0000	2,000
23/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.91500	1.11200	21.53005	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03800	0.03400	10.52632	0.00000	0.0000	246
23/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.00700	1.20400	19.56306	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.03000	0.02600	13.33333	0.00000	0.0000	8,000
23/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.60600	0.48700	19.63696	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.23300	0.31500	35.19313	0.00000	0.0000	20,100
23/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.30500	0.40800	33.77049	0.00000	0.0000	2,000
23/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.42800	0.33000	22.89720	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.53500	0.69300	29.53271	0.00000	0.0000	0
23/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.15800	0.11500	27.21519	0.00000	0.0000	3,925
23/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.47760	8.68040	2.39219	0.00000	0.0000	28,379

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23/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.89900	1.08200	20.35595	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.12100	0.10200	15.70248	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.86300	1.04100	20.62572	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.13500	0.11100	17.77778	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.93600	1.12400	20.08547	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.10800	0.09400	12.96296	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.22000	0.17600	20.00000	0.00000	0.0000	6,040
23/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.69800	0.85600	22.63610	0.00000	0.0000	300
23/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.92000	0.79600	13.47826	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.29800	0.37600	26.17450	0.00000	0.0000	540
23/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.54800	0.67400	22.99270	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.37000	0.29400	20.54054	0.00000	0.0000	6,000
23/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.55500	0.45900	17.29730	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.43300	0.53900	24.48037	0.00000	0.0000	6,000
23/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.84200	0.72300	14.13302	0.00000	0.0000	0
23/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.32000	0.40300	25.93750	0.00000	0.0000	5,500
23/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.58200	8.78690	2.38756	0.00000	0.0000	9,490
23/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.87800	1.03600	17.99544	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.24600	0.19900	19.10569	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.84900	1.00400	18.25677	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.26700	0.21700	18.72659	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.90900	1.06900	17.60176	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.22700	0.18200	19.82379	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.94700	0.83000	12.35480	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.42900	0.51700	20.51282	0.00000	0.0000	180
23/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.79200	0.94200	18.93939	0.00000	0.0000	0
23/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.31000	0.25500	17.74194	0.00000	0.0000	180
23/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.78450	8.99300	2.37350	0.00000	0.0000	659
23/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.78600	0.89900	14.37659	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.97900	0.88400	9.70378	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.77000	0.88100	14.41558	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	1.01300	0.91600	9.57552	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.80300	0.91500	13.94770	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.94600	0.85000	10.14799	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.17900	1.33900	13.57082	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.39500	0.34600	12.40506	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.99500	0.89800	9.74874	0.00000	0.0000	0
23/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.77900	0.89100	14.37741	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.49110	9.68730	2.06720	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.63400	1.77300	8.50673	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.64300	0.58600	8.86470	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.61000	1.74800	8.57143	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.66900	0.61100	8.66966	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.65800	1.79900	8.50422	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.61700	0.56200	8.91410	0.00000	0.0000	0

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23/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.40800	0.36600	10.29412	0.00000	0.0000	0
23/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.89900	2.05300	8.10953	0.00000	0.0000	200
23/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.56520	10.76140	1.85704	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.27100	2.40600	5.94452	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.90600	0.84500	6.73289	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.25000	2.38400	5.95556	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.93500	0.87300	6.63102	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.29300	2.42900	5.93109	0.00000	0.0000	0
23/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.87800	0.81800	6.83371	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.27000	8.46530	2.36155	8.44000	8.4335	779
23/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.12827	0.22882	78.38933	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.20827	0.11352	45.49383	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.11224	0.20191	79.89130	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.24224	0.13661	43.60552	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.14649	0.25823	76.27824	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.17649	0.09293	47.34546	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.37750	8.57760	2.38854	0.00000	0.0000	2
23/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.78874	0.97507	23.62375	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.06164	0.04787	22.33939	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.74866	0.93071	24.31678	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.07156	0.05351	25.22359	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.82986	1.01996	22.90748	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.05276	0.04276	18.95375	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.47760	8.68040	2.39219	0.00000	0.0000	2
23/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.77845	0.94432	21.30773	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.17405	0.13712	21.21804	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.74598	0.90879	21.82498	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.19158	0.15159	20.87379	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.81194	0.98238	20.99170	0.00000	0.0000	0
23/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.15754	0.12518	20.54082	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.06620	13.29690	1.76562	13.32000	13.2495	73,217
23/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.22500	1.45200	18.53061	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00900	0.00500	44.44444	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.17600	1.40300	19.30272	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.01000	0.00600	40.00000	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.27500	1.50100	17.72549	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	1.96700	2.19700	11.69293	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	24,000
23/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.04100	0.01900	53.65854	0.00000	0.0000	0
23/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.60700	0.81600	34.43163	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.22890	13.46700	1.79985	13.40300	13.4030	2,370
23/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.41400	0.51600	24.63768	0.00000	0.0000	24,000
23/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.63500	0.49900	21.41732	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.39700	0.49600	24.93703	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
23/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.66800	0.52900	20.80838	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.43000	0.53700	24.88372	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.60100	0.47000	21.79700	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.90700	2.14100	12.27058	0.00000	0.0000	0
23/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	6,000
23/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.38060	13.62410	1.81980	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.15500	1.34100	16.10390	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.22500	0.16700	25.77778	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.12100	1.30400	16.32471	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.24100	0.18000	25.31120	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.18900	1.37800	15.89571	0.00000	0.0000	0
23/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.20900	0.15400	26.31579	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10350	0.10670	3.09179	0.10630	0.1063	3,849
23/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00101	0.00192	90.09901	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00551	0.00322	41.56080	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00012	0.00024	100.00000	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01462	0.01154	21.06703	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00603	0.00887	47.09784	0.00000	0.0000	0
23/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00053	0.00017	67.92453	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10500	0.10820	3.04762	0.00000	0.0000	25
23/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01271	0.01569	23.44611	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00071	0.00049	30.98592	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00590	0.00800	35.59322	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00390	0.00280	28.20513	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02210	0.02529	14.43439	0.00000	0.0000	0
23/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00010	0.00009	10.00000	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10640	0.10970	3.10150	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01439	0.01738	20.77832	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00139	0.00108	22.30216	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00795	0.01015	27.67296	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00495	0.00385	22.22222	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02326	0.02653	14.05847	0.00000	0.0000	0
23/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00026	0.00023	11.53846	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.55330	10.65590	0.97221	10.66060	10.6606	47,443
23/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.25300	0.31700	25.29644	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.10000	0.06100	39.00000	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.22000	0.28400	29.09091	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.11700	0.07800	33.33333	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.28800	0.35300	22.56944	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.08500	0.04700	44.70588	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.07200	0.03500	51.38889	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.32500	0.39100	20.30769	0.00000	0.0000	800
23/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.76400	0.85900	12.43455	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.01100	0.00300	72.72727	0.00000	0.0000	1,000
23/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.95800	1.05800	10.43841	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
23/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	1,000
23/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.10600	1.20700	9.13201	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	15,360
23/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.71600	0.81000	13.12849	0.00000	0.0000	0
23/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.01300	0.00400	69.23077	0.00000	0.0000	5,120
23/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.02900	0.00700	75.86207	0.00000	0.0000	5,120
23/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.53200	0.61300	15.22556	0.00000	0.0000	5,120
23/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.16900	0.11800	30.17751	0.00000	0.0000	5,120
23/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.17200	0.22400	30.23256	0.00000	0.0000	5,120
23/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.69950	10.80730	1.00752	0.00000	0.0000	11,952
23/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.37500	0.42400	13.06667	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.40100	0.34200	14.71322	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.35700	0.40300	12.88515	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.43300	0.37100	14.31871	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.39500	0.44600	12.91139	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.37100	0.31400	15.36388	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.27600	1.37400	7.68025	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02700	0.01700	37.03704	0.00000	0.0000	10,200
23/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.01000	1.08700	7.62376	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.06100	0.03000	50.81967	0.00000	0.0000	1,625
23/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.77500	0.69700	10.06452	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.22400	0.25400	13.39286	0.00000	0.0000	15,360
23/05/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.00000	0.71900	100.00000	0.00000	0.0000	0
23/05/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.00000	0.11200	100.00000	0.00000	0.0000	1,500
23/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.84270	10.95420	1.02834	10.95800	10.9580	17,818
23/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.74500	0.79900	7.24832	0.00000	0.0000	0
23/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.29200	0.23500	19.52055	0.00000	0.0000	0
23/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.71600	0.77000	7.54190	0.00000	0.0000	0
23/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.31300	0.25600	18.21086	0.00000	0.0000	0
23/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.77400	0.83100	7.36434	0.00000	0.0000	0
23/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.27100	0.21700	19.92620	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.24960	11.38050	1.16360	0.00000	0.0000	500
23/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.83300	0.89900	7.92317	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.07600	1.01200	5.94796	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.81700	0.88200	7.95594	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.11000	1.04500	5.85586	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.84900	0.91700	8.00942	0.00000	0.0000	0
23/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.04200	0.98000	5.95010	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.16930	8.21220	0.52514	0.00000	0.0000	13,535
23/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.52500	0.56800	8.19048	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.47600	0.51900	9.03361	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.57400	0.61600	7.31707	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	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
23/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.20810	8.25590	0.58235	0.00000	0.0000	3,160
23/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.24000	0.27300	13.75000	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.26800	0.25400	5.22388	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.21900	0.25100	14.61187	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.29700	0.28200	5.05051	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.26200	0.29800	13.74046	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.24000	0.22900	4.58333	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.25430	8.30660	0.63361	0.00000	0.0000	100
23/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.42500	0.46600	9.64706	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.26000	0.24900	4.23077	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.40000	0.43900	9.75000	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.28500	0.27200	4.56140	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.45200	0.49400	9.29204	0.00000	0.0000	0
23/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.23700	0.22700	4.21941	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.45270	9.48510	0.34276	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.40800	2.44700	1.61960	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.25500	0.26200	2.74510	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.36500	2.40400	1.64905	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26200	0.26900	2.67176	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.45100	2.49000	1.59119	0.00000	0.0000	0
23/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.24800	0.25500	2.82258	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.12830	8.23060	1.25857	0.00000	0.0000	10
23/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.10500	0.16500	57.14286	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.12700	0.08400	33.85827	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.08600	0.13600	58.13953	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.15800	0.10500	33.54430	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.12700	0.19600	54.33071	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.09900	0.06500	34.34343	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.21520	8.32200	1.30003	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.56400	0.66500	17.90780	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05800	0.05200	10.34483	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.52300	0.62300	19.12046	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.06700	0.06000	10.44776	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.60500	0.70800	17.02479	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.29610	8.40670	1.33316	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.60900	0.71100	16.74877	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.11700	0.10800	7.69231	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.57200	0.67200	17.48252	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.13000	0.11900	8.46154	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.64700	0.75100	16.07419	0.00000	0.0000	0
23/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.10500	0.09800	6.66667	0.00000	0.0000	0
23/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.25530	0.35220	37.95535	0.00000	0.0000	5,670
23/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
23/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00480	0.00260	45.83333	0.00000	0.0000	8,000

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23/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.04970	0.02840	42.85714	0.00000	0.0000	0
23/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00020	0.00010	50.00000	0.00000	0.0000	16,000
23/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.78540	8.87040	0.96751	0.00000	0.0000	34,602
23/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.07000	0.08200	17.14286	0.00000	0.0000	0
23/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.38500	0.31200	18.96104	0.00000	0.0000	0
23/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.06100	0.07200	18.03279	0.00000	0.0000	0
23/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.42600	0.35200	17.37089	0.00000	0.0000	0
23/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.08100	0.09500	17.28395	0.00000	0.0000	0
23/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.34600	0.27500	20.52023	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.91540	9.00640	1.02071	0.00000	0.0000	75
23/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.42900	0.47600	10.95571	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.26400	0.22000	16.66667	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.40600	0.45000	10.83744	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.29100	0.24400	16.15120	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.45400	0.50300	10.79295	0.00000	0.0000	0
23/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.23900	0.19700	17.57322	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.04280	9.13830	1.05609	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.74300	0.81600	9.82503	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.20600	0.18300	11.16505	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.71100	0.78300	10.12658	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.22400	0.20000	10.71429	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.77600	0.85000	9.53608	0.00000	0.0000	0
23/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.18900	0.16700	11.64021	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.29870	6.32210	0.37151	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.08400	0.10000	19.04762	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.06400	0.07800	21.87500	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.11500	0.10600	7.82609	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.11100	0.13000	17.11712	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.35440	6.37990	0.40130	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.25000	0.27400	9.60000	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.13900	0.13700	1.43885	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.22200	0.24500	10.36036	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.16100	0.15800	1.86335	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.28000	0.30600	9.28571	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.11900	0.11900	0.00000	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.39860	6.42660	0.43760	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.31500	0.34200	8.57143	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25400	0.25300	0.39370	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.29100	0.31600	8.59107	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.28000	0.27700	1.07143	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.34100	0.36800	7.91789	0.00000	0.0000	0
23/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.23000	0.22900	0.43478	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.30740	1.33580	2.17225	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
23/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.15780	0.18610	17.93409	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00040	0.00030	25.00000	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.10870	0.13650	25.57498	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00130	0.00070	46.15385	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.20750	0.23580	13.63855	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00010	0.00000	100.00000	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.32270	1.35150	2.17736	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.12330	0.14950	21.24899	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01140	0.00880	22.80702	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.08770	0.11060	26.11174	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02580	0.01990	22.86822	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.16580	0.19380	16.88782	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00390	0.00310	20.51282	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.33750	1.36660	2.17570	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.13490	0.16000	18.60638	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02540	0.02140	15.74803	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.10380	0.12550	20.90559	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04430	0.03690	16.70429	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.17230	0.19980	15.96053	0.00000	0.0000	0
23/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01280	0.01120	12.50000	0.00000	0.0000	0

Future Open Interest

620,017

Option Open Interest

386,990

Total

1,007,007