



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 24/05/2012

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
24/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.46530	8.35790	1.26871	8.45000	8.3300	289,737
24/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.21600	1.10900	8.79934	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.16600	1.05900	9.17667	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.26600	1.15900	8.45182	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.40000	0.31300	21.75000	0.00000	0.0000	6,700
24/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.03500	0.05500	57.14286	0.00000	0.0000	6,832
24/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.71500	1.60800	6.23907	0.00000	0.0000	4,850
24/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.15700	0.11200	28.66242	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.19200	0.25400	32.29167	0.00000	0.0000	100
24/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.10800	0.07600	29.62963	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.29300	0.36800	25.59727	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.08400	0.05800	30.95238	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.36900	0.45000	21.95122	0.00000	0.0000	132
24/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.46600	1.35800	7.36698	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,000
24/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.96700	0.86100	10.96174	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	12,000
24/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.48600	0.38900	19.95885	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.02100	0.03100	47.61905	0.00000	0.0000	2,000
24/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.32400	0.24600	24.07407	0.00000	0.0000	10,000
24/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.05900	0.08800	49.15254	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.72100	0.61700	14.42441	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	5,000
24/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.45100	0.53800	19.29047	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.06600	0.04600	30.30303	0.00000	0.0000	5,000
24/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.77000	0.66500	13.63636	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	10,000
24/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.81200	0.91000	12.06897	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02700	0.01800	33.33333	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.20200	0.14600	27.72277	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
24/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.13700	0.18800	37.22628	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.41600	1.30800	7.62712	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	20,100
24/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	6,800
24/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.81900	0.71400	12.82051	0.00000	0.0000	6,700
24/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.67300	0.57000	15.30461	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00800	0.01200	50.00000	0.00000	0.0000	200
24/05/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.57800	0.47600	17.64706	0.00000	0.0000	0
24/05/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.01300	0.01800	38.46154	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.57760	8.46940	1.26143	8.55850	8.4400	62,674
24/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.39400	1.28900	7.53228	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.34600	1.24200	7.72660	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01800	0.02300	27.77778	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.44200	1.33700	7.28155	0.00000	0.0000	16,000
24/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	9,200
24/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.29900	1.19500	8.00616	0.00000	0.0000	37,000
24/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.74500	0.82500	10.73826	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.22300	0.19400	13.00448	0.00000	0.0000	360
24/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.76900	0.68200	11.31339	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09100	0.11300	24.17582	0.00000	0.0000	20,360
24/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.36700	0.31900	13.07902	0.00000	0.0000	2,000
24/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.38900	0.45000	15.68123	0.00000	0.0000	4,000
24/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.82500	0.90900	10.18182	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.20300	0.17800	12.31527	0.00000	0.0000	5,500
24/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.52100	0.59100	13.43570	0.00000	0.0000	1,500
24/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.29900	0.26000	13.04348	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.93100	0.83800	9.98926	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05300	0.06900	30.18868	0.00000	0.0000	2,500
24/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.27600	0.32500	17.75362	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.45400	0.39400	13.21586	0.00000	0.0000	2,500
24/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.62200	0.54600	12.21865	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.14400	0.17700	22.91667	0.00000	0.0000	2,000
24/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.11200	1.01000	9.17266	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03400	0.04100	20.58824	0.00000	0.0000	246
24/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.20400	1.10200	8.47176	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02600	0.03300	26.92308	0.00000	0.0000	8,000
24/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.48700	0.55400	13.75770	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.31500	0.27300	13.33333	0.00000	0.0000	22,600
24/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.40800	0.35400	13.23529	0.00000	0.0000	2,000
24/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.33000	0.38500	16.66667	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.69300	0.61000	11.97691	0.00000	0.0000	0
24/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.11500	0.14100	22.60870	0.00000	0.0000	3,925
24/05/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.00000	0.46400	100.00000	0.00000	0.0000	0

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24/05/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.00000	0.24500	100.00000	0.00000	0.0000	2,500
24/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.68040	8.57190	1.24994	8.64950	8.6495	28,419
24/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.08200	0.98600	8.87246	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.10200	0.11400	11.76471	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	1.04100	0.94900	8.83766	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.11100	0.12700	14.41441	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.12400	1.02700	8.62989	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.09400	0.10500	11.70213	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.17600	0.20300	15.34091	0.00000	0.0000	6,040
24/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.85600	0.77500	9.46262	0.00000	0.0000	300
24/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.79600	0.86600	8.79397	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.37600	0.33800	10.10638	0.00000	0.0000	540
24/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.67400	0.60900	9.64392	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.29400	0.33700	14.62585	0.00000	0.0000	6,000
24/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.45900	0.51300	11.76471	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.53900	0.48500	10.01855	0.00000	0.0000	6,000
24/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.72300	0.79000	9.26694	0.00000	0.0000	0
24/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.40300	0.36200	10.17370	0.00000	0.0000	5,500
24/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.78690	8.67790	1.24048	0.00000	0.0000	9,490
24/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	1.03600	0.95500	7.81853	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.19900	0.22700	14.07035	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	1.00400	0.92400	7.96813	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.21700	0.24600	13.36406	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.06900	0.98700	7.67072	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.18200	0.20900	14.83516	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.83000	0.89600	7.95181	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.51700	0.47400	8.31721	0.00000	0.0000	180
24/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.94200	0.86500	8.17410	0.00000	0.0000	0
24/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.25500	0.28700	12.54902	0.00000	0.0000	180
24/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.99300	8.88350	1.21761	0.00000	0.0000	659
24/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.89900	0.84000	6.56285	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.88400	0.93400	5.65611	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.88100	0.82300	6.58343	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.91600	0.96700	5.56769	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.91500	0.85800	6.22951	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.85000	0.90200	6.11765	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.33900	1.25300	6.42270	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34600	0.37000	6.93642	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.89800	0.95000	5.79065	0.00000	0.0000	0
24/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.89100	0.83300	6.50954	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.68730	9.58410	1.06531	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.77300	1.69700	4.28652	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.58600	0.61300	4.60751	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.74800	1.67300	4.29062	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.61100	0.63900	4.58265	0.00000	0.0000	0

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24/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.79900	1.72200	4.28016	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.56200	0.58800	4.62633	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.36600	0.38500	5.19126	0.00000	0.0000	0
24/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.05300	1.96900	4.09157	0.00000	0.0000	200
24/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.76140	10.65820	0.95898	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.40600	2.32800	3.24190	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.84500	0.87000	2.95858	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.38400	2.30700	3.22987	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.87300	0.89900	2.97824	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.42900	2.35000	3.25237	0.00000	0.0000	0
24/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.81800	0.84200	2.93399	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.46530	8.35790	1.26871	8.34700	8.3470	774
24/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.22882	0.16566	27.60248	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.11352	0.15776	38.97111	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.20191	0.14554	27.91838	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.13661	0.18764	37.35451	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.25823	0.18996	26.43767	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.09293	0.13206	42.10696	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.57760	8.46940	1.26143	0.00000	0.0000	2
24/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.97507	0.87852	9.90185	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04787	0.05952	24.33675	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.93071	0.83718	10.04932	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05351	0.06818	27.41544	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	1.01996	0.92071	9.73077	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.04276	0.05171	20.93078	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.68040	8.57190	1.24994	0.00000	0.0000	2
24/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.94432	0.86014	8.91435	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.13712	0.16144	17.73629	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.90879	0.82572	9.14073	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.15159	0.17702	16.77551	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.98238	0.89547	8.84688	0.00000	0.0000	0
24/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.12518	0.14677	17.24716	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.29690	13.10250	1.46199	0.00000	0.0000	72,977
24/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.45200	1.26000	13.22314	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00500	0.00800	60.00000	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.40300	1.21100	13.68496	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.50100	1.31000	12.72485	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.19700	2.00300	8.83022	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	24,000
24/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.01900	0.03400	78.94737	0.00000	0.0000	0
24/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.81600	0.63600	22.05882	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.46700	13.27090	1.45615	13.38000	13.3800	2,375
24/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.51600	0.43300	16.08527	0.00000	0.0000	24,000

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
24/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.49900	0.61200	22.64529	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.49600	0.41600	16.12903	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.52900	0.64500	21.92817	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.53700	0.45000	16.20112	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.47000	0.57900	23.19149	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.14100	1.94800	9.01448	0.00000	0.0000	0
24/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	6,000
24/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.62410	13.42670	1.44890	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.34100	1.18800	11.40940	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.16700	0.21200	26.94611	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.30400	1.15400	11.50307	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.18000	0.22800	26.66667	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.37800	1.22300	11.24819	0.00000	0.0000	0
24/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.15400	0.19700	27.92208	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10670	0.10530	1.31209	0.00000	0.0000	3,849
24/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00192	0.00140	27.08333	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00322	0.00410	27.32919	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00024	0.00016	33.33333	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01154	0.01286	11.43847	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00887	0.00756	14.76888	0.00000	0.0000	0
24/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00017	0.00026	52.94118	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10820	0.10680	1.29390	0.00000	0.0000	25
24/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01569	0.01440	8.22180	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00049	0.00060	22.44898	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00800	0.00707	11.62500	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00280	0.00327	16.78571	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02529	0.02390	5.49624	0.00000	0.0000	0
24/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00010	11.11111	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10970	0.10820	1.36737	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01738	0.01605	7.65247	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00108	0.00125	15.74074	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.01015	0.00913	10.04926	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00385	0.00433	12.46753	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02653	0.02506	5.54090	0.00000	0.0000	0
24/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00023	0.00026	13.04348	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.65590	10.51520	1.32040	10.57230	10.5016	47,309
24/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.31700	0.22400	29.33754	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.06100	0.10900	78.68852	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.28400	0.19800	30.28169	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.07800	0.13300	70.51282	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.35300	0.25400	28.04533	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.04700	0.08900	89.36170	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.03500	0.07000	100.00000	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.39100	0.28500	27.10997	0.00000	0.0000	800
24/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.85900	0.72100	16.06519	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
24/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00300	0.00600	100.00000	0.00000	0.0000	1,000
24/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.05800	0.91800	13.23251	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	1,000
24/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.20700	1.06700	11.59901	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	15,360
24/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.81000	0.67200	17.03704	0.00000	0.0000	0
24/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00400	0.00700	75.00000	0.00000	0.0000	5,120
24/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.00700	0.01600	128.57143	0.00000	0.0000	5,120
24/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.61300	0.48100	21.53344	0.00000	0.0000	5,120
24/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.11800	0.18800	59.32203	0.00000	0.0000	5,120
24/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.22400	0.15300	31.69643	0.00000	0.0000	5,120
24/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.80730	10.66430	1.32318	10.71200	10.7100	14,257
24/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.42400	0.36400	14.15094	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.34200	0.42500	24.26901	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.40300	0.34600	14.14392	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.37100	0.45700	23.18059	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.44600	0.38300	14.12556	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.31400	0.39400	25.47771	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.37400	1.23500	10.11645	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	10,200
24/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.08700	0.95900	11.77553	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03000	0.04500	50.00000	0.00000	0.0000	1,625
24/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.69700	0.80600	15.63845	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.25400	0.22000	13.38583	0.00000	0.0000	15,360
24/05/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.71900	0.62000	13.76912	0.00000	0.0000	0
24/05/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.11200	0.15600	39.28571	0.00000	0.0000	1,500
24/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.95420	10.80880	1.32734	0.00000	0.0000	18,272
24/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.79900	0.71400	10.63830	0.00000	0.0000	0
24/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.23500	0.29500	25.53191	0.00000	0.0000	0
24/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.77000	0.68800	10.64935	0.00000	0.0000	0
24/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.25600	0.31900	24.60938	0.00000	0.0000	0
24/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.83100	0.74000	10.95066	0.00000	0.0000	0
24/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.21700	0.27100	24.88479	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.38050	11.22750	1.34440	0.00000	0.0000	500
24/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.89900	0.84700	5.78420	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.01200	1.11300	9.98024	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.88200	0.83000	5.89569	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.04500	1.14600	9.66507	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.91700	0.86300	5.88877	0.00000	0.0000	0
24/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.98000	1.07900	10.10204	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.21220	8.15610	0.68313	0.00000	0.0000	13,535
24/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.56800	0.51300	9.68310	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.51900	0.46500	10.40462	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00700	0.00900	28.57143	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
24/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.61600	0.56200	8.76623	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.25590	8.20040	0.67225	0.00000	0.0000	3,160
24/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.27300	0.25100	8.05861	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.25400	0.28700	12.99213	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.25100	0.23100	7.96813	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.28200	0.31700	12.41135	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.29800	0.27300	8.38926	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.22900	0.25900	13.10044	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.30660	8.24790	0.70667	8.24000	8.2400	1,115
24/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.46600	0.43600	6.43777	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.24900	0.27700	11.24498	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.43900	0.41000	6.60592	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.27200	0.30100	10.66176	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.49400	0.46200	6.47773	0.00000	0.0000	0
24/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.22700	0.25300	11.45374	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.48510	9.42780	0.60411	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.44700	2.39300	2.20678	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26200	0.26500	1.14504	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.40400	2.35000	2.24626	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.26900	0.27200	1.11524	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.49000	2.43500	2.20884	0.00000	0.0000	0
24/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25500	0.25700	0.78431	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.23060	8.14180	1.07890	0.00000	0.0000	10
24/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.16500	0.11300	31.51515	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.08400	0.12100	44.04762	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.13600	0.09300	31.61765	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.10500	0.15100	43.80952	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.19600	0.13900	29.08163	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.06500	0.09700	49.23077	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.32200	8.23270	1.07306	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.66500	0.58800	11.57895	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05200	0.06400	23.07692	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.62300	0.54700	12.19904	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.06000	0.07300	21.66667	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.70800	0.63000	11.01695	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.04500	0.05600	24.44444	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.40670	8.31610	1.07771	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.71100	0.63500	10.68917	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.10800	0.12300	13.88889	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.67200	0.59700	11.16071	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.11900	0.13500	13.44538	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.75100	0.67400	10.25300	0.00000	0.0000	0
24/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.09800	0.11200	14.28571	0.00000	0.0000	0
24/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.35220	0.30560	13.23112	0.00000	0.0000	5,670

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
24/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
24/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00260	0.00360	38.46154	0.00000	0.0000	8,000
24/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.02840	0.03980	40.14085	0.00000	0.0000	0
24/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00010	0.00020	100.00000	0.00000	0.0000	16,000
24/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.87040	8.74820	1.37762	0.00000	0.0000	14,927
24/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08200	0.06000	26.82927	0.00000	0.0000	0
24/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.31200	0.41200	32.05128	0.00000	0.0000	0
24/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07200	0.05200	27.77778	0.00000	0.0000	0
24/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.35200	0.45400	28.97727	0.00000	0.0000	0
24/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09500	0.06900	27.36842	0.00000	0.0000	0
24/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.27500	0.37100	34.90909	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	9.00640	8.88390	1.36014	8.90000	8.9000	50
24/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.47600	0.42300	11.13445	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.22000	0.28900	31.36364	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.45000	0.40000	11.11111	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.24400	0.31600	29.50820	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.50300	0.44700	11.13320	0.00000	0.0000	0
24/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.19700	0.26300	33.50254	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.13830	9.01580	1.34051	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.81600	0.74200	9.06863	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.18300	0.23200	26.77596	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.78300	0.71200	9.06769	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.20000	0.25200	26.00000	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.85000	0.77400	8.94118	0.00000	0.0000	0
24/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.16700	0.21400	28.14371	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.32210	6.28360	0.60897	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.10000	0.08200	18.00000	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.07800	0.09800	25.64103	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.07800	0.06300	19.23077	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.10600	0.12900	21.69811	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13000	0.10800	16.92308	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.05800	0.07400	27.58621	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.37990	6.34210	0.59249	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27400	0.24800	9.48905	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.13700	0.14900	8.75912	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24500	0.22000	10.20408	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.15800	0.17100	8.22785	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30600	0.27800	9.15033	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.11900	0.12900	8.40336	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.42660	6.38770	0.60530	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34200	0.31400	8.18713	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25300	0.26400	4.34783	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31600	0.29000	8.22785	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27700	0.29000	4.69314	0.00000	0.0000	0
24/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.36800	0.34000	7.60870	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
24/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22900	0.24000	4.80349	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.33580	1.31680	1.42237	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.18610	0.16720	10.15583	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00040	33.33333	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.13650	0.11790	13.62637	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00070	0.00110	57.14286	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.23580	0.21690	8.01527	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00010	100.00000	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.35150	1.33260	1.39845	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.14950	0.13340	10.76923	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.00880	0.01160	31.81818	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.11060	0.09640	12.83906	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.01990	0.02460	23.61809	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.19380	0.17640	8.97833	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00310	0.00460	48.38710	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.36660	1.34750	1.39763	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.16000	0.14490	9.43750	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02140	0.02540	18.69159	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.12550	0.11220	10.59761	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03690	0.04270	15.71816	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.19980	0.18340	8.20821	0.00000	0.0000	0
24/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01120	0.01390	24.10714	0.00000	0.0000	0

**Future Open Interest**

**613,788**

**Option Open Interest**

**391,990**

**Total**

**1,005,778**