



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 28/05/2012

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
28/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.40390	8.36480	0.46526	8.37700	8.3000	292,605
28/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.15500	1.11500	3.46320	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.10500	1.06600	3.52941	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.20400	1.16500	3.23920	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.34300	0.30500	11.07872	0.00000	0.0000	6,700
28/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.03900	0.04000	2.56410	0.00000	0.0000	6,832
28/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.65400	1.61500	2.35792	0.00000	0.0000	4,850
28/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.12500	0.10000	20.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.22100	0.23500	6.33484	0.00000	0.0000	100
28/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.08500	0.06500	23.52941	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.33100	0.35000	5.74018	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.06600	0.05000	24.24242	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.41200	0.43500	5.58252	0.00000	0.0000	132
28/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.40400	1.36500	2.77778	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.90600	0.86700	4.30464	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	12,000
28/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.42400	0.38500	9.19811	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.27200	0.23600	13.23529	0.00000	0.0000	10,000
28/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.06800	0.07100	4.41176	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.66000	0.62100	5.90909	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	5,000
28/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.49800	0.52300	5.02008	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05200	0.03800	26.92308	0.00000	0.0000	5,000
28/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.70900	0.67000	5.50071	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	10,000
28/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.86800	0.89900	3.57143	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02200	0.01400	36.36364	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.16200	0.13300	17.90123	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
28/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.15800	0.16800	6.32911	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.35400	1.31500	2.88035	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,100
28/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	6,800
28/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.75800	0.71900	5.14512	0.00000	0.0000	6,700
28/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.61200	0.57200	6.53595	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	200
28/05/2012	\$ / R 2012/06/18	7.90	C	Foreign Exchange Future	0.51700	0.47600	7.93037	0.00000	0.0000	0
28/05/2012	\$ / R 2012/06/18	7.90	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.51490	8.47550	0.46272	8.48500	8.4356	65,459
28/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.33200	1.29200	3.00300	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.28400	1.24400	3.11526	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.38000	1.34000	2.89855	0.00000	0.0000	16,000
28/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	9,200
28/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.23700	1.19700	3.23363	0.00000	0.0000	37,000
28/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.79200	0.81300	2.65152	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.20700	0.18800	9.17874	0.00000	0.0000	360
28/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.71300	0.67500	5.32959	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09800	0.10000	2.04082	0.00000	0.0000	20,360
28/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.33600	0.31000	7.73810	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.42100	0.43500	3.32542	0.00000	0.0000	4,000
28/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.87400	0.89600	2.51716	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.18900	0.17100	9.52381	0.00000	0.0000	5,500
28/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.56000	0.57700	3.03571	0.00000	0.0000	1,500
28/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.27500	0.25200	8.36364	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.87300	0.83300	4.58190	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05800	0.05800	0.00000	0.00000	0.0000	2,500
28/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.30000	0.31000	3.33333	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.41500	0.38500	7.22892	0.00000	0.0000	2,500
28/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.57100	0.53800	5.77933	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.15600	0.16300	4.48718	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	1.05000	1.00900	3.90476	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	246
28/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.14300	1.10200	3.58705	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	8,000
28/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.52400	0.54000	3.05344	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.28900	0.26500	8.30450	0.00000	0.0000	27,100
28/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.37300	0.34500	7.50670	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.35800	0.37000	3.35196	0.00000	0.0000	2,000
28/05/2012	\$ / R 2012/09/17	8.00	C	Foreign Exchange Future	0.64000	0.60300	5.78125	0.00000	0.0000	0
28/05/2012	\$ / R 2012/09/17	8.00	P	Foreign Exchange Future	0.12500	0.12800	2.40000	0.00000	0.0000	3,925
28/05/2012	\$ / R 2012/09/17	8.25	C	Foreign Exchange Future	0.48700	0.45600	6.36550	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
28/05/2012	\$ / R 2012/09/17	8.25	P	Foreign Exchange Future	0.22200	0.23100	4.05405	0.00000	0.0000	5,000
28/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.61720	8.57730	0.46303	0.00000	0.0000	28,419
28/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	1.02300	0.98200	4.00782	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.98200	0.94400	3.86965	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.11500	0.11700	1.73913	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	1.06400	1.02300	3.85338	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.18700	0.19100	2.13904	0.00000	0.0000	6,040
28/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.80400	0.76800	4.47761	0.00000	0.0000	300
28/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.83800	0.85400	1.90931	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.35500	0.33100	6.76056	0.00000	0.0000	540
28/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.63200	0.60200	4.74684	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.31500	0.32500	3.17460	0.00000	0.0000	6,000
28/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.48800	0.50100	2.66393	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.50500	0.47800	5.34653	0.00000	0.0000	6,000
28/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.76300	0.77800	1.96592	0.00000	0.0000	0
28/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.38000	0.35500	6.57895	0.00000	0.0000	5,500
28/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.72400	8.68220	0.47914	0.00000	0.0000	12,490
28/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.98500	0.95100	3.45178	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.21100	0.21900	3.79147	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.95300	0.92000	3.46275	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.22900	0.23800	3.93013	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	1.01700	0.98300	3.34317	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.19300	0.20100	4.14508	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.86900	0.88900	2.30150	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.49300	0.47100	4.46247	0.00000	0.0000	180
28/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.89300	0.86200	3.47144	0.00000	0.0000	0
28/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.26900	0.28000	4.08922	0.00000	0.0000	180
28/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.92980	8.88780	0.47034	0.00000	0.0000	659
28/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.86500	0.85300	1.38728	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.91300	0.94300	3.28587	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.84800	0.83600	1.41509	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.94600	0.97600	3.17125	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.88200	0.87000	1.36054	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.88000	0.91000	3.40909	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.28200	1.26300	1.48206	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.35200	0.37500	6.53409	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.92700	0.95700	3.23625	0.00000	0.0000	0
28/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.85700	0.84500	1.40023	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.63090	9.59250	0.39872	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.72700	1.72600	0.05790	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.59600	0.63400	6.37584	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.70300	1.70300	0.00000	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.62200	0.66100	6.27010	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
28/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.75200	1.75100	0.05708	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.57100	0.60900	6.65499	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.37100	0.40200	8.35580	0.00000	0.0000	0
28/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	2.00200	1.99400	0.39960	0.00000	0.0000	200
28/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.70500	10.66660	0.35871	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.36200	2.36000	0.08467	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.85700	0.89300	4.20070	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.34100	2.33900	0.08543	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.88600	0.92200	4.06321	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.38400	2.38200	0.08389	0.00000	0.0000	0
28/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.82900	0.86500	4.34258	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.40390	8.36480	0.46526	0.00000	0.0000	797
28/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.18504	0.15288	17.38003	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.13114	0.13808	5.29205	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.16150	0.13271	17.82663	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.15760	0.16791	6.54188	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.21121	0.17759	15.91781	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.10731	0.11279	5.10670	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.51490	8.47550	0.46272	0.00000	0.0000	2
28/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.91448	0.87468	4.35220	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04998	0.04958	0.80032	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.87233	0.83273	4.53957	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05783	0.05763	0.34584	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.95909	0.91751	4.33536	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.04459	0.04241	4.88899	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.61720	8.57730	0.46303	0.00000	0.0000	2
28/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.89123	0.85408	4.16840	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.14723	0.14998	1.86783	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.85616	0.81936	4.29826	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.16216	0.16526	1.91169	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.92722	0.88975	4.04111	0.00000	0.0000	0
28/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.13322	0.13565	1.82405	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.14200	13.12710	0.11338	0.00000	0.0000	72,052
28/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.29800	1.28300	1.15562	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.24900	1.23300	1.28102	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.34700	1.33200	1.11359	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.04200	2.02700	0.73457	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	24,000
28/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
28/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.66600	0.65300	1.95195	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.30920	13.29420	0.11270	0.00000	0.0000	2,375
28/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.44800	0.42900	4.24107	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
28/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.58900	0.58500	0.67912	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.43100	0.41200	4.40835	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.62200	0.61800	0.64309	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.46600	0.44700	4.07725	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.55700	0.55300	0.71813	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	1.98500	1.97000	0.75567	0.00000	0.0000	0
28/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	6,000
28/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.46480	13.44980	0.11140	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.21700	1.20100	1.31471	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.20300	0.20200	0.49261	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.18200	1.16600	1.35364	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.21800	0.21700	0.45872	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.25200	1.23600	1.27796	0.00000	0.0000	0
28/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.18800	0.18700	0.53191	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10560	0.10520	0.37879	0.00000	0.0000	3,849
28/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00145	0.00118	18.62069	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00385	0.00398	3.37662	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00017	0.00010	41.17647	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01257	0.01290	2.62530	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00780	0.00739	5.25641	0.00000	0.0000	0
28/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00020	0.00019	5.00000	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10710	0.10670	0.37348	0.00000	0.0000	25
28/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01464	0.01421	2.93716	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00054	0.00051	5.55556	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00721	0.00682	5.40915	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00311	0.00312	0.32154	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02419	0.02378	1.69492	0.00000	0.0000	0
28/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10850	0.10820	0.27650	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01627	0.01595	1.96681	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00117	0.00115	1.70940	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00928	0.00901	2.90948	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00418	0.00421	0.71770	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02534	0.02503	1.22336	0.00000	0.0000	0
28/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00024	0.00023	4.16667	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.51910	10.48980	0.27854	10.50000	10.4665	47,224
28/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.22000	0.19200	12.72727	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.10100	0.10200	0.99010	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.19300	0.16500	14.50777	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.12400	0.12500	0.80645	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.25000	0.22100	11.60000	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.08100	0.08100	0.00000	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.06400	0.06400	0.00000	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.28300	0.25400	10.24735	0.00000	0.0000	800
28/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.72300	0.69400	4.01107	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
28/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	1,000
28/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	0.92100	0.89200	3.14875	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
28/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.07100	1.04100	2.80112	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,360
28/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.67400	0.64500	4.30267	0.00000	0.0000	0
28/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	5,120
28/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	5,120
28/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.48200	0.45300	6.01660	0.00000	0.0000	5,120
28/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.17900	0.18200	1.67598	0.00000	0.0000	5,120
28/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.14800	0.12200	17.56757	0.00000	0.0000	5,120
28/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.66700	10.63730	0.27843	0.00000	0.0000	14,257
28/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.36100	0.33700	6.64820	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.42000	0.42500	1.19048	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.34300	0.32000	6.70554	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.45200	0.45800	1.32743	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.38000	0.35500	6.57895	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.38900	0.39300	1.02828	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.23900	1.21300	2.09847	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	10,200
28/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	0.96300	0.93800	2.59605	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.04600	0.05100	10.86957	0.00000	0.0000	1,625
28/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.80100	0.81200	1.37328	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.21800	0.19900	8.71560	0.00000	0.0000	15,360
28/05/2012	€ / R 2012/09/17	10.20	C	Foreign Exchange Future	0.62000	0.59400	4.19355	0.00000	0.0000	0
28/05/2012	€ / R 2012/09/17	10.20	P	Foreign Exchange Future	0.15300	0.15700	2.61438	0.00000	0.0000	1,500
28/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.81030	10.78000	0.28029	0.00000	0.0000	18,272
28/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.71200	0.69000	3.08989	0.00000	0.0000	0
28/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.29200	0.30000	2.73973	0.00000	0.0000	0
28/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.68600	0.66500	3.06122	0.00000	0.0000	0
28/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.31600	0.32500	2.84810	0.00000	0.0000	0
28/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.73800	0.71700	2.84553	0.00000	0.0000	0
28/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.26800	0.27700	3.35821	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.22990	11.19540	0.30722	0.00000	0.0000	500
28/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.83500	0.81500	2.39521	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.09800	1.11300	1.36612	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.81900	0.80000	2.31990	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.13200	1.14800	1.41343	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.85200	0.83200	2.34742	0.00000	0.0000	0
28/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	1.06500	1.08000	1.40845	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.19910	8.22580	0.32565	0.00000	0.0000	13,535
28/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.55500	0.58000	4.50450	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.50700	0.53100	4.73373	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00800	0.00500	37.50000	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
28/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.60400	0.62900	4.13907	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.24240	8.26810	0.31180	0.00000	0.0000	3,160
28/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.27600	0.28400	2.89855	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.27000	0.25200	6.66667	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.25400	0.26100	2.75591	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.29800	0.27900	6.37584	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.30000	0.31000	3.33333	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.24400	0.22800	6.55738	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.29060	8.31510	0.29552	0.00000	0.0000	1,115
28/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.46600	0.47700	2.36052	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.26500	0.25100	5.28302	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.43900	0.45000	2.50569	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.28800	0.27400	4.86111	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.49300	0.50500	2.43408	0.00000	0.0000	0
28/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.24200	0.22900	5.37190	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.47210	9.50090	0.30405	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.43600	2.46200	1.06732	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.26400	0.26100	1.13636	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.39300	2.41900	1.08650	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.27100	0.26800	1.10701	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.47900	2.50500	1.04881	0.00000	0.0000	0
28/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.25700	0.25400	1.16732	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.16520	8.15610	0.11145	0.00000	0.0000	10
28/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.12100	0.10500	13.22314	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.10600	0.09900	6.60377	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.10000	0.08400	16.00000	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.13500	0.12800	5.18519	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.14800	0.13200	10.81081	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.08300	0.07600	8.43373	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.25590	8.24640	0.11507	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.60400	0.59100	2.15232	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.56300	0.55000	2.30906	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.06600	0.06200	6.06061	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.64600	0.63300	2.01238	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.34030	8.33030	0.11990	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.65100	0.64100	1.53610	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.11400	0.11400	0.00000	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.61300	0.60300	1.63132	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.12600	0.12600	0.00000	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.69000	0.68000	1.44928	0.00000	0.0000	0
28/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.10300	0.10300	0.00000	0.00000	0.0000	0
28/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.33270	0.32580	2.07394	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
28/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00300	0.00170	43.33333	0.00000	0.0000	8,000
28/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.03430	0.02630	23.32362	0.00000	0.0000	0
28/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00010	0.00000	100.00000	0.00000	0.0000	16,000
28/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.75620	8.72690	0.33462	0.00000	0.0000	11,122
28/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.05900	0.04100	30.50847	0.00000	0.0000	0
28/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.40300	0.41400	2.72953	0.00000	0.0000	0
28/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.05100	0.03500	31.37255	0.00000	0.0000	0
28/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.44500	0.45800	2.92135	0.00000	0.0000	0
28/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.06800	0.04800	29.41176	0.00000	0.0000	0
28/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.36200	0.37100	2.48619	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.89230	8.86410	0.31713	0.00000	0.0000	50
28/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.42100	0.38300	9.02613	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.27900	0.26900	3.58423	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.39800	0.36100	9.29648	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.30600	0.29700	2.94118	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.44500	0.40700	8.53933	0.00000	0.0000	0
28/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.25300	0.24300	3.95257	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.02470	8.99660	0.31137	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.74500	0.70200	5.77181	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.22600	0.21100	6.63717	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.71400	0.67200	5.88235	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.24500	0.23100	5.71429	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.77700	0.73400	5.53411	0.00000	0.0000	0
28/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.20800	0.19300	7.21154	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.33490	6.35300	0.28572	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.10700	0.11000	2.80374	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.07200	0.05700	20.83333	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.08100	0.08200	1.23457	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.09600	0.07900	17.70833	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13700	0.14200	3.64964	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.05200	0.03900	25.00000	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.39240	6.41030	0.28002	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.27700	0.28300	2.16606	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.12800	0.11600	9.37500	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.24700	0.25200	2.02429	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.14800	0.13500	8.78378	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.30800	0.31600	2.59740	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.10900	0.09900	9.17431	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.43790	6.45480	0.26251	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.34000	0.34500	1.47059	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.23900	0.22800	4.60251	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.31500	0.31900	1.26984	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.26400	0.25200	4.54545	0.00000	0.0000	0
28/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.36700	0.37300	1.63488	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
28/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.21600	0.20600	4.62963	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.32430	1.31790	0.48327	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.17460	0.16820	3.66552	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.12500	0.11860	5.12000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00070	0.00070	0.00000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.22430	0.21790	2.85332	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.34030	1.33370	0.49243	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13970	0.13310	4.72441	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01020	0.01020	0.00000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.10190	0.09590	5.88813	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02240	0.02300	2.67857	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.18410	0.17750	3.58501	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00460	0.00460	0.00000	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.35520	1.34870	0.47963	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.15050	0.14440	4.05316	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02330	0.02370	1.71674	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.11700	0.11150	4.70085	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03980	0.04080	2.51256	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.18970	0.18310	3.47918	0.00000	0.0000	0
28/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01250	0.01240	0.80000	0.00000	0.0000	0

**Future Open Interest**

**617,649**

**Option Open Interest**

**400,990**

**Total**

**1,018,639**