



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 21/05/2012

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
21/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.34350	8.30520	0.45904	8.35970	8.2944	282,074
21/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.09500	1.05700	3.47032	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.04500	1.00700	3.63636	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.14500	1.10600	3.40611	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.31400	0.28300	9.87261	0.00000	0.0000	6,700
21/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.07100	0.07800	9.85915	0.00000	0.0000	6,832
21/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.59400	1.55500	2.44668	0.00000	0.0000	4,850
21/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.12300	0.10600	13.82114	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.28000	0.30100	7.50000	0.00000	0.0000	100
21/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.08600	0.07300	15.11628	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.39300	0.41800	6.36132	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.06800	0.05800	14.70588	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.47500	0.50300	5.89474	0.00000	0.0000	132
21/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.34400	1.30600	2.82738	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	2,000
21/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.84700	0.80900	4.48642	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	12,000
21/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.38700	0.35300	8.78553	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	2,000
21/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.25100	0.22300	11.15538	0.00000	0.0000	10,000
21/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.10800	0.11800	9.25926	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.60500	0.56900	5.95041	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	5,000
21/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.56200	0.59100	5.16014	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05500	0.04600	16.36364	0.00000	0.0000	5,000
21/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.65300	0.61600	5.66616	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	10,000
21/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.93100	0.96500	3.65199	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.15600	0.13500	13.46154	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
21/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.21300	0.23000	7.98122	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.29400	1.25600	2.93663	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,100
21/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	6,800
21/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.70100	0.66400	5.27817	0.00000	0.0000	6,700
21/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.55900	0.52200	6.61896	0.00000	0.0000	0
21/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	200
21/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.45090	8.41280	0.45084	8.44330	8.4130	38,195
21/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.26900	1.23300	2.83688	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.22100	1.18600	2.86650	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.31700	1.28100	2.73349	0.00000	0.0000	16,000
21/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	9,200
21/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.17400	1.13900	2.98126	0.00000	0.0000	37,000
21/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.83500	0.86700	3.83234	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.18600	0.18000	3.22581	0.00000	0.0000	360
21/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.66100	0.63600	3.78215	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.11000	0.12300	11.81818	0.00000	0.0000	360
21/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.30800	0.29700	3.57143	0.00000	0.0000	2,000
21/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.45700	0.48400	5.90810	0.00000	0.0000	4,000
21/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.91800	0.95100	3.59477	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.16900	0.16400	2.95858	0.00000	0.0000	5,500
21/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.59900	0.62900	5.00835	0.00000	0.0000	1,500
21/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.25000	0.24200	3.20000	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.81400	0.78600	3.43980	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.06300	0.07300	15.87302	0.00000	0.0000	2,500
21/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.33100	0.35500	7.25076	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.38200	0.36800	3.66492	0.00000	0.0000	2,500
21/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.52900	0.51000	3.59168	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.17800	0.19700	10.67416	0.00000	0.0000	2,000
21/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.98800	0.95400	3.44130	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03700	0.04100	10.81081	0.00000	0.0000	246
21/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.08000	1.04600	3.14815	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02900	0.03300	13.79310	0.00000	0.0000	8,000
21/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.56200	0.59200	5.33808	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.26300	0.25500	3.04183	0.00000	0.0000	20,100
21/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.34300	0.33100	3.49854	0.00000	0.0000	0
21/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.39200	0.41800	6.63265	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.55070	8.51260	0.44558	0.00000	0.0000	28,379
21/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.95500	0.93200	2.40838	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.10400	0.11900	14.42308	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.91800	0.89600	2.39651	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.11700	0.13300	13.67521	0.00000	0.0000	0

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21/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.99600	0.97000	2.61044	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.09500	0.10700	12.63158	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.19500	0.21700	11.28205	0.00000	0.0000	6,040
21/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.74600	0.73000	2.14477	0.00000	0.0000	300
21/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.86800	0.90300	4.03226	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.31900	0.31600	0.94044	0.00000	0.0000	540
21/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.58500	0.57400	1.88034	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.33400	0.36100	8.08383	0.00000	0.0000	6,000
21/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.51300	0.54400	6.04288	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.46400	0.45700	1.50862	0.00000	0.0000	6,000
21/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.79200	0.82600	4.29293	0.00000	0.0000	0
21/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.34300	0.33900	1.16618	0.00000	0.0000	5,500
21/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.65500	8.61670	0.44252	0.00000	0.0000	9,495
21/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.92200	0.90900	1.40998	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.21700	0.24200	11.52074	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.89100	0.87900	1.34680	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.23600	0.26200	11.01695	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.95400	0.93900	1.57233	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.19900	0.22200	11.55779	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.89400	0.93100	4.13870	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.44900	0.44800	0.22272	0.00000	0.0000	180
21/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.83300	0.82200	1.32053	0.00000	0.0000	0
21/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.27800	0.30500	9.71223	0.00000	0.0000	180
21/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.85630	8.81670	0.44714	0.00000	0.0000	659
21/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.79100	0.79600	0.63211	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.91300	0.95700	4.81928	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.77500	0.78000	0.64516	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.94700	0.99100	4.64625	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.80800	0.81300	0.61881	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.88000	0.92400	5.00000	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.20100	1.19600	0.41632	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.34500	0.37900	9.85507	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.92800	0.97200	4.74138	0.00000	0.0000	0
21/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.78400	0.78900	0.63776	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.56170	9.52500	0.38382	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.62800	1.63200	0.24570	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.56600	0.60700	7.24382	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.60300	1.60800	0.31192	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.59100	0.63300	7.10660	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.65400	1.65700	0.18138	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.54200	0.58200	7.38007	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.34800	0.38000	9.19540	0.00000	0.0000	0
21/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.91000	1.90500	0.26178	0.00000	0.0000	200
21/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.63580	10.59910	0.34506	0.00000	0.0000	0
21/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.24400	2.25200	0.35651	0.00000	0.0000	0

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21/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.80800	0.85300	5.56931	0.00000	0.0000	0
21/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.22200	2.23000	0.36004	0.00000	0.0000	0
21/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.83600	0.88100	5.38278	0.00000	0.0000	0
21/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.26600	2.27300	0.30891	0.00000	0.0000	0
21/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.78000	0.82400	5.64103	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.34350	8.30520	0.45904	8.34250	8.3300	854
21/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.17485	0.15300	12.49643	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.18135	0.19780	9.07086	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.15545	0.13525	12.99453	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.21195	0.23005	8.53975	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.19785	0.17294	12.59035	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.15435	0.16774	8.67509	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.45090	8.41280	0.45084	0.00000	0.0000	2
21/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.85470	0.82589	3.37077	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.05420	0.06349	17.14022	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.81375	0.78569	3.44823	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.06325	0.07329	15.87352	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.89664	0.86707	3.29787	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.04614	0.05467	18.48721	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.55070	8.51260	0.44558	0.00000	0.0000	2
21/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.83012	0.81119	2.28039	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.15262	0.17179	12.56061	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.79634	0.77843	2.24904	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.16884	0.18903	11.95807	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.86491	0.84497	2.30544	0.00000	0.0000	0
21/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.13741	0.15557	13.21592	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.19340	13.13190	0.46614	0.00000	0.0000	74,609
21/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.35200	1.29100	4.51183	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.30300	1.24200	4.68150	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.40100	1.34000	4.35403	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.09400	2.03300	2.91309	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	24,000
21/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
21/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.73100	0.66500	9.02873	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.35630	13.29480	0.46046	0.00000	0.0000	2,310
21/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.47700	0.44800	6.07966	0.00000	0.0000	24,000
21/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.57100	0.60300	5.60420	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.45900	0.43100	6.10022	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.60300	0.63600	5.47264	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.49600	0.46600	6.04839	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.54000	0.57100	5.74074	0.00000	0.0000	0
21/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.03400	1.97300	2.99902	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
21/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	6,000
21/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.50730	13.44580	0.45531	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.25400	1.20800	3.66826	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.19700	0.21300	8.12183	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.21900	1.17400	3.69155	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.21200	0.22900	8.01887	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.29000	1.24400	3.56589	0.00000	0.0000	0
21/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.18300	0.19900	8.74317	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10520	0.10460	0.57034	0.10540	0.1054	3,849
21/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00164	0.00129	21.34146	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00444	0.00469	5.63063	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00025	0.00017	32.00000	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01305	0.01357	3.98467	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00759	0.00697	8.16864	0.00000	0.0000	0
21/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00039	0.00037	5.12821	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10670	0.10610	0.56232	0.00000	0.0000	25
21/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01428	0.01375	3.71148	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00058	0.00065	12.06897	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00701	0.00664	5.27817	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00331	0.00354	6.94864	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02380	0.02320	2.52101	0.00000	0.0000	0
21/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10820	0.10760	0.55453	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01594	0.01546	3.01129	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00114	0.00126	10.52632	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00905	0.00873	3.53591	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00425	0.00453	6.58824	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02503	0.02444	2.35717	0.00000	0.0000	0
21/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00023	0.00024	4.34783	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.61420	10.60510	0.08573	10.62500	10.6250	47,531
21/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.29800	0.28600	4.02685	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.08400	0.08100	3.57143	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.26800	0.25500	4.85075	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.10400	0.10000	3.84615	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.33100	0.31900	3.62538	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.06700	0.06400	4.47761	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.05300	0.05000	5.66038	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.36700	0.35500	3.26975	0.00000	0.0000	800
21/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.81900	0.81000	1.09890	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
21/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.01700	1.00800	0.88496	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	1,000
21/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.16600	1.15600	0.85763	0.00000	0.0000	0
21/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,360
21/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.77000	0.76000	1.29870	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
21/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	5,120
21/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	5,120
21/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.57400	0.56500	1.56794	0.00000	0.0000	5,120
21/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.15000	0.14600	2.66667	0.00000	0.0000	5,120
21/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.21400	0.20100	6.07477	0.00000	0.0000	5,120
21/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.76180	10.75280	0.08363	0.00000	0.0000	10,652
21/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.40500	0.39900	1.48148	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.36900	0.37200	0.81301	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.38500	0.37900	1.55844	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.39900	0.40200	0.75188	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.42600	0.42000	1.40845	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.34000	0.34300	0.88235	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.33100	1.32400	0.52592	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	10,200
21/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.04600	1.03900	0.66922	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	1,625
21/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.72800	0.73500	0.96154	0.00000	0.0000	0
21/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.24000	0.23800	0.83333	0.00000	0.0000	15,360
21/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.90540	10.89690	0.07794	0.00000	0.0000	16,893
21/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.76700	0.76200	0.65189	0.00000	0.0000	0
21/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.25200	0.25500	1.19048	0.00000	0.0000	0
21/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.73900	0.73500	0.54127	0.00000	0.0000	0
21/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.27400	0.27800	1.45985	0.00000	0.0000	0
21/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.79600	0.79100	0.62814	0.00000	0.0000	0
21/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.23100	0.23400	1.29870	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.31680	11.30380	0.11487	0.00000	0.0000	500
21/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.85400	0.84900	0.58548	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	1.03000	1.03800	0.77670	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.83700	0.83200	0.59737	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.06300	1.07100	0.75259	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.87200	0.86600	0.68807	0.00000	0.0000	0
21/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.99800	1.00500	0.70140	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.21590	8.17240	0.52946	0.00000	0.0000	13,555
21/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.57100	0.52700	7.70578	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.52200	0.47800	8.42912	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.62000	0.57600	7.09677	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.25420	8.21120	0.52095	0.00000	0.0000	3,160
21/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.25100	0.22900	8.76494	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.23300	0.25400	9.01288	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.22800	0.20900	8.33333	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.26000	0.28400	9.23077	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.27600	0.25200	8.69565	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
21/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.20800	0.22700	9.13462	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.30030	8.25690	0.52287	0.00000	0.0000	100
21/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.43300	0.41200	4.84988	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.22200	0.24400	9.90991	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.40600	0.38600	4.92611	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.24500	0.26800	9.38776	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.46200	0.43900	4.97835	0.00000	0.0000	0
21/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.20100	0.22100	9.95025	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.52400	9.46620	0.60689	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.45600	2.40900	1.91368	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.23200	0.24300	4.74138	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.41200	2.36600	1.90713	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.23800	0.25000	5.04202	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.49900	2.45200	1.88075	0.00000	0.0000	0
21/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.22500	0.23600	4.88889	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.19590	8.12290	0.89069	0.00000	0.0000	10
21/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.15000	0.12000	20.00000	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.10400	0.14700	41.34615	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.12500	0.10100	19.20000	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.12900	0.17800	37.98450	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.17900	0.14200	20.67039	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.08300	0.11900	43.37349	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.28300	8.21010	0.88012	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.62500	0.56700	9.28000	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.05100	0.06600	29.41176	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.58300	0.52700	9.60549	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.05900	0.07600	28.81356	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.66700	0.60800	8.84558	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.04300	0.05700	32.55814	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.36390	8.29050	0.87758	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.66200	0.61200	7.55287	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.10200	0.12500	22.54902	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.62300	0.57500	7.70465	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.11300	0.13800	22.12389	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.70100	0.65000	7.27532	0.00000	0.0000	0
21/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.09100	0.11300	24.17582	0.00000	0.0000	0
21/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.27560	0.26240	4.78955	0.00000	0.0000	5,670
21/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00800	0.00490	38.75000	0.00000	0.0000	8,000
21/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.05290	0.04600	13.04348	0.00000	0.0000	0
21/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00060	0.00030	50.00000	0.00000	0.0000	16,000
21/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.84040	8.83290	0.08484	8.86300	8.8630	38,814
21/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.09600	0.08500	11.45833	0.00000	0.0000	0
21/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.35600	0.35200	1.12360	0.00000	0.0000	0
21/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.08500	0.07400	12.94118	0.00000	0.0000	0

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21/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.39500	0.39100	1.01266	0.00000	0.0000	0
21/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.10800	0.09700	10.18519	0.00000	0.0000	0
21/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.31800	0.31400	1.25786	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.97070	8.96330	0.08249	0.00000	0.0000	75
21/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.47500	0.46600	1.89474	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.25400	0.25300	0.39370	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.45000	0.44100	2.00000	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.27900	0.27800	0.35842	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.50100	0.49200	1.79641	0.00000	0.0000	0
21/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.23000	0.22900	0.43478	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.09780	9.08990	0.08683	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.79800	0.78800	1.25313	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.20600	0.20400	0.97087	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.76600	0.75600	1.30548	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.22400	0.22200	0.89286	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.83100	0.82100	1.20337	0.00000	0.0000	0
21/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.18900	0.18700	1.05820	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.31270	6.30520	0.11881	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.10100	0.09200	8.91089	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.08800	0.08700	1.13636	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.08000	0.07200	10.00000	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.11700	0.11700	0.00000	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.13000	0.12100	6.92308	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.06700	0.06600	1.49254	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.36870	6.36120	0.11776	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.26500	0.26000	1.88679	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.13900	0.14200	2.15827	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.23700	0.23200	2.10970	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.16100	0.16400	1.86335	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.29600	0.29100	1.68919	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.12000	0.12300	2.50000	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.41260	6.40550	0.11072	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.32500	0.32300	0.61538	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.25000	0.25500	2.00000	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.30000	0.29800	0.66667	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.27500	0.28000	1.81818	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.35100	0.34900	0.56980	0.00000	0.0000	0
21/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.22600	0.23100	2.21239	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31780	1.31190	0.44772	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16820	0.16230	3.50773	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00040	0.00040	0.00000	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11910	0.11340	4.78589	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00130	0.00150	15.38462	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21790	0.21200	2.70766	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00010	0.00010	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33310	1.32710	0.45008	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13280	0.12830	3.38855	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.01050	0.01200	14.28571	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09610	0.09240	3.85016	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02380	0.02610	9.66387	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17590	0.17070	2.95623	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00360	0.00440	22.22222	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34780	1.34190	0.43775	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.14300	0.13940	2.51748	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02320	0.02550	9.91379	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.11060	0.10790	2.44123	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.04080	0.04400	7.84314	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.18140	0.17700	2.42558	0.00000	0.0000	0
21/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01160	0.01310	12.93103	0.00000	0.0000	0
Future Open Interest										601,413
Option Open Interest										359,565
Total										960,978