



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 17/05/2012

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
17/05/2012	\$ / R 2012/06/18			Foreign Exchange Future	8.33510	8.37570	0.48710	8.40980	8.3057	285,749
17/05/2012	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	1.08600	1.12700	3.77532	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	1.03700	1.07700	3.85728	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	1.13600	1.17700	3.60915	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.10	C	Foreign Exchange Future	0.30500	0.33400	9.50820	0.00000	0.0000	6,700
17/05/2012	\$ / R 2012/06/18	8.10	P	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	6,832
17/05/2012	\$ / R 2012/06/18	6.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	6.75	C	Foreign Exchange Future	1.58500	1.62600	2.58675	0.00000	0.0000	4,850
17/05/2012	\$ / R 2012/06/18	8.50	C	Foreign Exchange Future	0.11700	0.13100	11.96581	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.50	P	Foreign Exchange Future	0.28200	0.25500	9.57447	0.00000	0.0000	100
17/05/2012	\$ / R 2012/06/18	8.65	C	Foreign Exchange Future	0.08200	0.09200	12.19512	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.65	P	Foreign Exchange Future	0.39700	0.36600	7.80856	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.75	C	Foreign Exchange Future	0.06500	0.07300	12.30769	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.75	P	Foreign Exchange Future	0.48000	0.44700	6.87500	0.00000	0.0000	132
17/05/2012	\$ / R 2012/06/18	7.00	C	Foreign Exchange Future	1.33600	1.37600	2.99401	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,000
17/05/2012	\$ / R 2012/06/18	7.50	C	Foreign Exchange Future	0.83800	0.87800	4.77327	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	12,000
17/05/2012	\$ / R 2012/06/18	8.00	C	Foreign Exchange Future	0.37700	0.40900	8.48806	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.00	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	2,000
17/05/2012	\$ / R 2012/06/18	8.20	C	Foreign Exchange Future	0.24300	0.26700	9.87654	0.00000	0.0000	10,000
17/05/2012	\$ / R 2012/06/18	8.20	P	Foreign Exchange Future	0.10800	0.09100	15.74074	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.75	C	Foreign Exchange Future	0.59700	0.63500	6.36516	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.75	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	5,000
17/05/2012	\$ / R 2012/06/18	8.85	P	Foreign Exchange Future	0.56700	0.53300	5.99647	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.85	C	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	5,000
17/05/2012	\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.64500	0.68300	5.89147	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	10,000
17/05/2012	\$ / R 2012/06/18	9.25	P	Foreign Exchange Future	0.93800	0.90000	4.05117	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	9.25	C	Foreign Exchange Future	0.02300	0.02600	13.04348	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	8.40	C	Foreign Exchange Future	0.14900	0.16600	11.40940	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
17/05/2012	\$ / R 2012/06/18	8.40	P	Foreign Exchange Future	0.21400	0.19000	11.21495	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.05	C	Foreign Exchange Future	1.28600	1.32600	3.11042	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	20,100
17/05/2012	\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	6,800
17/05/2012	\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.69300	0.73200	5.62771	0.00000	0.0000	6,700
17/05/2012	\$ / R 2012/06/18	7.80	C	Foreign Exchange Future	0.55100	0.58800	6.71506	0.00000	0.0000	0
17/05/2012	\$ / R 2012/06/18	7.80	P	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	200
17/05/2012	\$ / R 2012/09/17			Foreign Exchange Future	8.44170	8.48400	0.50108	8.50990	8.3988	35,189
17/05/2012	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	1.25700	1.29900	3.34129	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	1.20900	1.25100	3.47395	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	1.30500	1.34800	3.29502	0.00000	0.0000	16,000
17/05/2012	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	9,200
17/05/2012	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	1.16100	1.20300	3.61757	0.00000	0.0000	37,000
17/05/2012	\$ / R 2012/09/17	9.10	P	Foreign Exchange Future	0.82600	0.80500	2.54237	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	9.10	C	Foreign Exchange Future	0.16800	0.18900	12.50000	0.00000	0.0000	360
17/05/2012	\$ / R 2012/09/17	7.90	C	Foreign Exchange Future	0.63900	0.68100	6.57277	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.90	P	Foreign Exchange Future	0.09700	0.09700	0.00000	0.00000	0.0000	360
17/05/2012	\$ / R 2012/09/17	8.60	C	Foreign Exchange Future	0.28500	0.31500	10.52632	0.00000	0.0000	2,000
17/05/2012	\$ / R 2012/09/17	8.60	P	Foreign Exchange Future	0.44300	0.43100	2.70880	0.00000	0.0000	4,000
17/05/2012	\$ / R 2012/09/17	9.20	P	Foreign Exchange Future	0.91100	0.88800	2.52470	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	9.20	C	Foreign Exchange Future	0.15300	0.17200	12.41830	0.00000	0.0000	5,500
17/05/2012	\$ / R 2012/09/17	8.80	P	Foreign Exchange Future	0.58700	0.57100	2.72572	0.00000	0.0000	1,500
17/05/2012	\$ / R 2012/09/17	8.80	C	Foreign Exchange Future	0.22900	0.25500	11.35371	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.70	C	Foreign Exchange Future	0.79600	0.83800	5.27638	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.70	P	Foreign Exchange Future	0.05400	0.05400	0.00000	0.00000	0.0000	2,500
17/05/2012	\$ / R 2012/09/17	8.40	P	Foreign Exchange Future	0.31500	0.30800	2.22222	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	8.40	C	Foreign Exchange Future	0.35700	0.39200	9.80392	0.00000	0.0000	2,500
17/05/2012	\$ / R 2012/09/17	8.10	C	Foreign Exchange Future	0.50500	0.54400	7.72277	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	8.10	P	Foreign Exchange Future	0.16300	0.16000	1.84049	0.00000	0.0000	2,000
17/05/2012	\$ / R 2012/09/17	7.50	C	Foreign Exchange Future	0.97300	1.01500	4.31655	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.50	P	Foreign Exchange Future	0.03100	0.03100	0.00000	0.00000	0.0000	246
17/05/2012	\$ / R 2012/09/17	7.40	C	Foreign Exchange Future	1.06600	1.10900	4.03377	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	7.40	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	8,000
17/05/2012	\$ / R 2012/09/17	8.75	P	Foreign Exchange Future	0.55000	0.53500	2.72727	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	8.75	C	Foreign Exchange Future	0.24200	0.26900	11.15702	0.00000	0.0000	20,100
17/05/2012	\$ / R 2012/09/17	8.50	C	Foreign Exchange Future	0.31900	0.35100	10.03135	0.00000	0.0000	0
17/05/2012	\$ / R 2012/09/17	8.50	P	Foreign Exchange Future	0.37700	0.36700	2.65252	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14			Foreign Exchange Future	8.54220	8.58630	0.51626	8.60290	8.6029	28,374
17/05/2012	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.94100	0.98200	4.35707	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.09900	0.09600	3.03030	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.90300	0.94100	4.20819	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.11100	0.10500	5.40541	0.00000	0.0000	0

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17/05/2012	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.98200	1.02300	4.17515	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.09000	0.08700	3.33333	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.18800	0.18100	3.72340	0.00000	0.0000	6,040
17/05/2012	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.73000	0.76700	5.06849	0.00000	0.0000	300
17/05/2012	\$ / R 2012/12/14	9.10	P	Foreign Exchange Future	0.86300	0.84100	2.54925	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	9.10	C	Foreign Exchange Future	0.30500	0.32700	7.21311	0.00000	0.0000	540
17/05/2012	\$ / R 2012/12/14	8.30	C	Foreign Exchange Future	0.56800	0.59900	5.45775	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	8.30	P	Foreign Exchange Future	0.32600	0.31300	3.98773	0.00000	0.0000	6,000
17/05/2012	\$ / R 2012/12/14	8.60	P	Foreign Exchange Future	0.50500	0.48900	3.16832	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	8.60	C	Foreign Exchange Future	0.44700	0.47500	6.26398	0.00000	0.0000	6,000
17/05/2012	\$ / R 2012/12/14	9.00	P	Foreign Exchange Future	0.78600	0.76500	2.67176	0.00000	0.0000	0
17/05/2012	\$ / R 2012/12/14	9.00	C	Foreign Exchange Future	0.32800	0.35100	7.01220	0.00000	0.0000	5,500
17/05/2012	\$ / R 2013/03/18			Foreign Exchange Future	8.64890	8.69540	0.53764	0.00000	0.0000	9,495
17/05/2012	\$ / R 2013/03/18	7.95	C	Foreign Exchange Future	0.90700	0.94700	4.41014	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	7.95	P	Foreign Exchange Future	0.20800	0.20200	2.88462	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	8.00	C	Foreign Exchange Future	0.87600	0.91600	4.56621	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	8.00	P	Foreign Exchange Future	0.22700	0.22100	2.64317	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	7.90	C	Foreign Exchange Future	0.93900	0.97900	4.25985	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	7.90	P	Foreign Exchange Future	0.19000	0.18400	3.15789	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	9.10	P	Foreign Exchange Future	0.88400	0.86600	2.03620	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	9.10	C	Foreign Exchange Future	0.43300	0.46100	6.46651	0.00000	0.0000	180
17/05/2012	\$ / R 2013/03/18	8.10	C	Foreign Exchange Future	0.81700	0.85600	4.77356	0.00000	0.0000	0
17/05/2012	\$ / R 2013/03/18	8.10	P	Foreign Exchange Future	0.26800	0.26100	2.61194	0.00000	0.0000	180
17/05/2012	\$ / R 2013/12/13			Foreign Exchange Future	8.85410	8.90220	0.54325	0.00000	0.0000	659
17/05/2012	\$ / R 2013/12/13	8.98	C	Foreign Exchange Future	0.77800	0.81200	4.37018	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	8.98	P	Foreign Exchange Future	0.90200	0.88800	1.55211	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	9.03	C	Foreign Exchange Future	0.76100	0.79500	4.46781	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	9.03	P	Foreign Exchange Future	0.93500	0.92100	1.49733	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	8.93	C	Foreign Exchange Future	0.79500	0.83000	4.40252	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	8.93	P	Foreign Exchange Future	0.86900	0.85600	1.49597	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	8.00	C	Foreign Exchange Future	1.19000	1.22900	3.27731	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	8.00	P	Foreign Exchange Future	0.33600	0.32700	2.67857	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	9.00	P	Foreign Exchange Future	0.91700	0.90300	1.52672	0.00000	0.0000	0
17/05/2012	\$ / R 2013/12/13	9.00	C	Foreign Exchange Future	0.77100	0.80500	4.40986	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12			Foreign Exchange Future	9.54830	9.59280	0.46605	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.60600	1.64500	2.42839	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	0.55800	0.55200	1.07527	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.58100	1.61900	2.40354	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	0.58300	0.57600	1.20069	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.63200	1.67100	2.38971	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	0.53400	0.52800	1.12360	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.34400	0.33600	2.32558	0.00000	0.0000	0
17/05/2012	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.89200	1.92900	1.95560	0.00000	0.0000	200
17/05/2012	\$ / R 2015/12/14			Foreign Exchange Future	10.62240	10.66690	0.41893	0.00000	0.0000	0
17/05/2012	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	2.21800	2.25700	1.75834	0.00000	0.0000	0

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17/05/2012	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	0.79600	0.79000	0.75377	0.00000	0.0000	0
17/05/2012	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	2.19600	2.23500	1.77596	0.00000	0.0000	0
17/05/2012	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	0.82400	0.81800	0.72816	0.00000	0.0000	0
17/05/2012	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	2.24000	2.27900	1.74107	0.00000	0.0000	0
17/05/2012	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	0.76800	0.76200	0.78125	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18			Foreign Exchange Future	8.33510	8.37570	0.48710	0.00000	0.0000	672
17/05/2012	\$ / R MAXI 2012/06/18	8.35	C	Foreign Exchange Future	0.16752	0.18656	11.36581	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18	8.35	P	Foreign Exchange Future	0.18242	0.16086	11.81888	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18	8.40	C	Foreign Exchange Future	0.14869	0.16593	11.59459	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18	8.40	P	Foreign Exchange Future	0.21359	0.19023	10.93684	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18	8.30	C	Foreign Exchange Future	0.19015	0.21108	11.00710	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/06/18	8.30	P	Foreign Exchange Future	0.15505	0.13538	12.68623	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17			Foreign Exchange Future	8.44170	8.48400	0.50108	0.00000	0.0000	2
17/05/2012	\$ / R MAXI 2012/09/17	7.65	C	Foreign Exchange Future	0.83751	0.87982	5.05188	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17	7.65	P	Foreign Exchange Future	0.04621	0.04622	0.02164	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17	7.70	C	Foreign Exchange Future	0.79570	0.83787	5.29974	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17	7.70	P	Foreign Exchange Future	0.05440	0.05427	0.23897	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17	7.60	C	Foreign Exchange Future	0.88028	0.92268	4.81665	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/09/17	7.60	P	Foreign Exchange Future	0.03898	0.03908	0.25654	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14			Foreign Exchange Future	8.54220	8.58630	0.51626	0.00000	0.0000	2
17/05/2012	\$ / R MAXI 2012/12/14	7.87	C	Foreign Exchange Future	0.81461	0.85181	4.56660	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14	7.87	P	Foreign Exchange Future	0.14561	0.13871	4.73869	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14	7.92	C	Foreign Exchange Future	0.78047	0.81739	4.73048	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14	7.92	P	Foreign Exchange Future	0.16147	0.15429	4.44665	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14	7.82	C	Foreign Exchange Future	0.84977	0.88727	4.41296	0.00000	0.0000	0
17/05/2012	\$ / R MAXI 2012/12/14	7.82	P	Foreign Exchange Future	0.13077	0.12417	5.04703	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18			Foreign Exchange Future	13.26730	13.24600	0.16055	13.25300	13.2480	74,084
17/05/2012	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	1.42300	1.40200	1.47576	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	1.37400	1.35300	1.52838	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	1.47200	1.45100	1.42663	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.10	C	Foreign Exchange Future	2.16800	2.14600	1.01476	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	11.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	24,000
17/05/2012	£ / R 2012/06/18	12.50	P	Foreign Exchange Future	0.02200	0.02200	0.00000	0.00000	0.0000	0
17/05/2012	£ / R 2012/06/18	12.50	C	Foreign Exchange Future	0.78900	0.76800	2.66160	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17			Foreign Exchange Future	13.43060	13.41000	0.15338	13.41650	13.4165	2,285
17/05/2012	£ / R 2012/09/17	13.45	C	Foreign Exchange Future	0.45900	0.46800	1.96078	0.00000	0.0000	24,000
17/05/2012	£ / R 2012/09/17	13.45	P	Foreign Exchange Future	0.47800	0.50800	6.27615	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17	13.50	C	Foreign Exchange Future	0.44000	0.44900	2.04545	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17	13.50	P	Foreign Exchange Future	0.50900	0.53900	5.89391	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17	13.40	C	Foreign Exchange Future	0.47800	0.48700	1.88285	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17	13.40	P	Foreign Exchange Future	0.44700	0.47700	6.71141	0.00000	0.0000	0
17/05/2012	£ / R 2012/09/17	11.35	C	Foreign Exchange Future	2.10200	2.08300	0.90390	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
17/05/2012	£ / R 2012/09/17	11.35	P	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	6,000
17/05/2012	£ / R 2012/12/14			Foreign Exchange Future	13.58340	13.56470	0.13767	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.45	C	Foreign Exchange Future	1.26000	1.25600	0.31746	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.45	P	Foreign Exchange Future	0.12700	0.14200	11.81102	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.50	C	Foreign Exchange Future	1.22200	1.21900	0.24550	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.50	P	Foreign Exchange Future	0.13900	0.15500	11.51079	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.40	C	Foreign Exchange Future	1.29800	1.29400	0.30817	0.00000	0.0000	0
17/05/2012	£ / R 2012/12/14	12.40	P	Foreign Exchange Future	0.11500	0.13000	13.04348	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18			Foreign Exchange Future	0.10370	0.10520	1.44648	0.10320	0.1030	3,849
17/05/2012	¥ / R 2012/06/18	0.11	C	Foreign Exchange Future	0.00109	0.00163	49.54128	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18	0.11	P	Foreign Exchange Future	0.00539	0.00443	17.81076	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18	0.12	C	Foreign Exchange Future	0.00014	0.00025	78.57143	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18	0.12	P	Foreign Exchange Future	0.01444	0.01305	9.62604	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18	0.10	C	Foreign Exchange Future	0.00621	0.00758	22.06119	0.00000	0.0000	0
17/05/2012	¥ / R 2012/06/18	0.10	P	Foreign Exchange Future	0.00051	0.00038	25.49020	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17			Foreign Exchange Future	0.10520	0.10670	1.42586	0.00000	0.0000	25
17/05/2012	¥ / R 2012/09/17	0.09	C	Foreign Exchange Future	0.01283	0.01423	10.91193	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17	0.09	P	Foreign Exchange Future	0.00063	0.00053	15.87302	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17	0.10	C	Foreign Exchange Future	0.00587	0.00690	17.54685	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17	0.10	P	Foreign Exchange Future	0.00367	0.00320	12.80654	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17	0.08	C	Foreign Exchange Future	0.02229	0.02378	6.68461	0.00000	0.0000	0
17/05/2012	¥ / R 2012/09/17	0.08	P	Foreign Exchange Future	0.00009	0.00008	11.11111	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14			Foreign Exchange Future	0.10660	0.10820	1.50094	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.09	C	Foreign Exchange Future	0.01448	0.01588	9.66851	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.09	P	Foreign Exchange Future	0.00128	0.00108	15.62500	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.10	C	Foreign Exchange Future	0.00790	0.00894	13.16456	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.10	P	Foreign Exchange Future	0.00470	0.00414	11.91489	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.08	C	Foreign Exchange Future	0.02345	0.02501	6.65245	0.00000	0.0000	0
17/05/2012	¥ / R 2012/12/14	0.08	P	Foreign Exchange Future	0.00025	0.00021	16.00000	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18			Foreign Exchange Future	10.61780	10.64570	0.26277	10.62250	10.6225	47,491
17/05/2012	€ / R 2012/06/18	10.40	C	Foreign Exchange Future	0.29100	0.31100	6.87285	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.40	P	Foreign Exchange Future	0.07300	0.06500	10.95890	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.45	C	Foreign Exchange Future	0.25800	0.27800	7.75194	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.45	P	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.35	C	Foreign Exchange Future	0.32500	0.34600	6.46154	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.35	P	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.30	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	10.30	C	Foreign Exchange Future	0.36200	0.38300	5.80110	0.00000	0.0000	800
17/05/2012	€ / R 2012/06/18	9.80	C	Foreign Exchange Future	0.82200	0.84900	3.28467	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	9.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	1,000
17/05/2012	€ / R 2012/06/18	9.60	C	Foreign Exchange Future	1.02000	1.04800	2.74510	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	9.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
17/05/2012	€ / R 2012/06/18	9.45	C	Foreign Exchange Future	1.16900	1.19700	2.39521	0.00000	0.0000	0
17/05/2012	€ / R 2012/06/18	9.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	15,360
17/05/2012	€ / R 2012/06/18	9.85	C	Foreign Exchange Future	0.77300	0.80000	3.49288	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
17/05/2012	€ / R 2012/06/18	9.85	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	5,120
17/05/2012	€ / R 2012/06/18	10.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	5,120
17/05/2012	€ / R 2012/06/18	10.05	C	Foreign Exchange Future	0.57600	0.60300	4.68750	0.00000	0.0000	5,120
17/05/2012	€ / R 2012/06/18	10.55	P	Foreign Exchange Future	0.13400	0.12400	7.46269	0.00000	0.0000	5,120
17/05/2012	€ / R 2012/06/18	10.55	C	Foreign Exchange Future	0.20200	0.22000	8.91089	0.00000	0.0000	5,120
17/05/2012	€ / R 2012/09/17			Foreign Exchange Future	10.76410	10.79430	0.28056	0.00000	0.0000	10,657
17/05/2012	€ / R 2012/09/17	10.73	C	Foreign Exchange Future	0.36900	0.39600	7.31707	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	10.73	P	Foreign Exchange Future	0.33000	0.32700	0.90909	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	10.78	C	Foreign Exchange Future	0.34500	0.37500	8.69565	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	10.78	P	Foreign Exchange Future	0.35600	0.35600	0.00000	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	10.68	C	Foreign Exchange Future	0.39500	0.41800	5.82278	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	10.68	P	Foreign Exchange Future	0.30600	0.29900	2.28758	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	9.45	C	Foreign Exchange Future	1.32700	1.35900	2.41145	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	9.45	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	10,200
17/05/2012	€ / R 2012/09/17	9.75	C	Foreign Exchange Future	1.04000	1.06900	2.78846	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	9.75	P	Foreign Exchange Future	0.02600	0.02500	3.84615	0.00000	0.0000	1,625
17/05/2012	€ / R 2012/09/17	11.25	P	Foreign Exchange Future	0.69700	0.68600	1.57819	0.00000	0.0000	0
17/05/2012	€ / R 2012/09/17	11.25	C	Foreign Exchange Future	0.21100	0.23000	9.00474	0.00000	0.0000	15,360
17/05/2012	€ / R 2012/12/14			Foreign Exchange Future	10.90960	10.94140	0.29149	0.00000	0.0000	16,893
17/05/2012	€ / R 2012/12/14	10.39	C	Foreign Exchange Future	0.73000	0.76500	4.79452	0.00000	0.0000	0
17/05/2012	€ / R 2012/12/14	10.39	P	Foreign Exchange Future	0.21000	0.21400	1.90476	0.00000	0.0000	0
17/05/2012	€ / R 2012/12/14	10.44	C	Foreign Exchange Future	0.70100	0.73600	4.99287	0.00000	0.0000	0
17/05/2012	€ / R 2012/12/14	10.44	P	Foreign Exchange Future	0.23100	0.23500	1.73160	0.00000	0.0000	0
17/05/2012	€ / R 2012/12/14	10.34	C	Foreign Exchange Future	0.76000	0.79800	5.00000	0.00000	0.0000	0
17/05/2012	€ / R 2012/12/14	10.34	P	Foreign Exchange Future	0.19000	0.19700	3.68421	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13			Foreign Exchange Future	11.32060	11.35800	0.33037	0.00000	0.0000	500
17/05/2012	€ / R 2013/12/13	11.49	C	Foreign Exchange Future	0.80000	0.84100	5.12500	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13	11.49	P	Foreign Exchange Future	0.97200	0.97600	0.41152	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13	11.54	C	Foreign Exchange Future	0.78400	0.82400	5.10204	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13	11.54	P	Foreign Exchange Future	1.00600	1.00900	0.29821	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13	11.44	C	Foreign Exchange Future	0.81700	0.85800	5.01836	0.00000	0.0000	0
17/05/2012	€ / R 2013/12/13	11.44	P	Foreign Exchange Future	0.93900	0.94300	0.42599	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18			Foreign Exchange Future	8.26420	8.30590	0.50459	0.00000	0.0000	13,555
17/05/2012	AU\$ / R 2012/06/18	7.65	C	Foreign Exchange Future	0.61800	0.66000	6.79612	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18	7.65	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18	7.70	C	Foreign Exchange Future	0.56900	0.61100	7.38137	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18	7.70	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18	7.60	C	Foreign Exchange Future	0.66700	0.70900	6.29685	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/06/18	7.60	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/09/17			Foreign Exchange Future	8.30150	8.34070	0.47220	0.00000	0.0000	3,160
17/05/2012	AU\$ / R 2012/09/17	8.24	C	Foreign Exchange Future	0.26900	0.29900	11.15242	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/09/17	8.24	P	Foreign Exchange Future	0.20400	0.19500	4.41176	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/09/17	8.29	C	Foreign Exchange Future	0.24400	0.27200	11.47541	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/09/17	8.29	P	Foreign Exchange Future	0.22900	0.21800	4.80349	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/09/17	8.19	C	Foreign Exchange Future	0.29600	0.32700	10.47297	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
17/05/2012	AU\$ / R 2012/09/17	8.19	P	Foreign Exchange Future	0.18100	0.17300	4.41989	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14			Foreign Exchange Future	8.34350	8.38460	0.49260	0.00000	0.0000	100
17/05/2012	AU\$ / R 2012/12/14	8.09	C	Foreign Exchange Future	0.45000	0.48700	8.22222	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14	8.09	P	Foreign Exchange Future	0.19600	0.19200	2.04082	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14	8.14	C	Foreign Exchange Future	0.42200	0.45700	8.29384	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14	8.14	P	Foreign Exchange Future	0.21800	0.21200	2.75229	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14	8.04	C	Foreign Exchange Future	0.48000	0.51700	7.70833	0.00000	0.0000	0
17/05/2012	AU\$ / R 2012/12/14	8.04	P	Foreign Exchange Future	0.17600	0.17200	2.27273	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14			Foreign Exchange Future	9.55180	9.59360	0.43761	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	2.46800	2.52500	2.30956	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.21600	0.23100	6.94444	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	2.42300	2.48100	2.39373	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.22100	0.23700	7.23982	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	2.51200	2.56900	2.26911	0.00000	0.0000	0
17/05/2012	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.21000	0.22500	7.14286	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18			Foreign Exchange Future	8.25780	8.23520	0.27368	0.00000	0.0000	10
17/05/2012	CAD/ R 2012/06/18	8.15	C	Foreign Exchange Future	0.18300	0.16500	9.83607	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18	8.15	P	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18	8.20	C	Foreign Exchange Future	0.15300	0.13600	11.11111	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18	8.20	P	Foreign Exchange Future	0.09500	0.10100	6.31579	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18	8.10	C	Foreign Exchange Future	0.21600	0.19600	9.25926	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/06/18	8.10	P	Foreign Exchange Future	0.05800	0.06100	5.17241	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17			Foreign Exchange Future	8.34630	8.32330	0.27557	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.71	C	Foreign Exchange Future	0.67100	0.65500	2.38450	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.71	P	Foreign Exchange Future	0.03300	0.04000	21.21212	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.76	C	Foreign Exchange Future	0.62700	0.61200	2.39234	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.76	P	Foreign Exchange Future	0.03900	0.04700	20.51282	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.66	C	Foreign Exchange Future	0.71500	0.69800	2.37762	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/09/17	7.66	P	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14			Foreign Exchange Future	8.42760	8.40610	0.25511	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.80	C	Foreign Exchange Future	0.70500	0.69000	2.12766	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.80	P	Foreign Exchange Future	0.08100	0.08800	8.64198	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.85	C	Foreign Exchange Future	0.66500	0.65100	2.10526	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.85	P	Foreign Exchange Future	0.09100	0.09900	8.79121	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.75	C	Foreign Exchange Future	0.74600	0.73000	2.14477	0.00000	0.0000	0
17/05/2012	CAD/ R 2012/12/14	7.75	P	Foreign Exchange Future	0.07200	0.07800	8.33333	0.00000	0.0000	0
17/05/2012	CF CANDO CAAZ 2012/06/18			Can-Do Future	0.27090	0.29550	9.08084	0.00000	0.0000	5,670
17/05/2012	CF CANDO CABA 2012/06/18			Can-Do Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
17/05/2012	CF CANDO CABB 2012/06/18			Can-Do Future	0.00380	0.00480	26.31579	0.00000	0.0000	8,000
17/05/2012	CF CANDO CABC 2012/06/18			Can-Do Future	0.03070	0.03650	18.89251	0.00000	0.0000	0
17/05/2012	CF CANDO CABD 2012/06/18			Can-Do Future	0.00020	0.00030	50.00000	0.00000	0.0000	16,000
17/05/2012	CHF / R 2012/06/18			Foreign Exchange Future	8.84320	8.86470	0.24312	0.00000	0.0000	35,189
17/05/2012	CHF / R 2012/06/18	9.10	C	Foreign Exchange Future	0.08500	0.08800	3.52941	0.00000	0.0000	0
17/05/2012	CHF / R 2012/06/18	9.10	P	Foreign Exchange Future	0.34200	0.32300	5.55556	0.00000	0.0000	0
17/05/2012	CHF / R 2012/06/18	9.15	C	Foreign Exchange Future	0.07500	0.07700	2.66667	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
17/05/2012	CHF / R 2012/06/18	9.15	P	Foreign Exchange Future	0.38200	0.36200	5.23560	0.00000	0.0000	0
17/05/2012	CHF / R 2012/06/18	9.05	C	Foreign Exchange Future	0.09700	0.10100	4.12371	0.00000	0.0000	0
17/05/2012	CHF / R 2012/06/18	9.05	P	Foreign Exchange Future	0.30400	0.28600	5.92105	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17			Foreign Exchange Future	8.97070	8.99500	0.27088	0.00000	0.0000	50
17/05/2012	CHF / R 2012/09/17	8.75	C	Foreign Exchange Future	0.44300	0.45800	3.38600	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17	8.75	P	Foreign Exchange Future	0.22200	0.21300	4.05405	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17	8.80	C	Foreign Exchange Future	0.41800	0.43200	3.34928	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17	8.80	P	Foreign Exchange Future	0.24700	0.23700	4.04858	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17	8.70	C	Foreign Exchange Future	0.47000	0.48600	3.40426	0.00000	0.0000	0
17/05/2012	CHF / R 2012/09/17	8.70	P	Foreign Exchange Future	0.19900	0.19100	4.02010	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14			Foreign Exchange Future	9.09600	9.12400	0.30783	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.51	C	Foreign Exchange Future	0.76700	0.78800	2.73794	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.51	P	Foreign Exchange Future	0.17700	0.17000	3.95480	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.56	C	Foreign Exchange Future	0.73400	0.75400	2.72480	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.56	P	Foreign Exchange Future	0.19400	0.18600	4.12371	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.46	C	Foreign Exchange Future	0.80100	0.82200	2.62172	0.00000	0.0000	0
17/05/2012	CHF / R 2012/12/14	8.46	P	Foreign Exchange Future	0.16100	0.15400	4.34783	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18			Foreign Exchange Future	6.36780	6.40350	0.56063	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.30	C	Foreign Exchange Future	0.12800	0.15500	21.09375	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.30	P	Foreign Exchange Future	0.06000	0.05200	13.33333	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.35	C	Foreign Exchange Future	0.09900	0.12300	24.24242	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.35	P	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.25	C	Foreign Exchange Future	0.16100	0.19000	18.01242	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/06/18	6.25	P	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17			Foreign Exchange Future	6.42420	6.45860	0.53548	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.24	C	Foreign Exchange Future	0.29300	0.31900	8.87372	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.24	P	Foreign Exchange Future	0.11200	0.10300	8.03571	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.29	C	Foreign Exchange Future	0.26200	0.28700	9.54198	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.29	P	Foreign Exchange Future	0.13100	0.12100	7.63359	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.19	C	Foreign Exchange Future	0.32600	0.35300	8.28221	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/09/17	6.19	P	Foreign Exchange Future	0.09500	0.08700	8.42105	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14			Foreign Exchange Future	6.46830	6.50280	0.53337	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.34	C	Foreign Exchange Future	0.35000	0.37200	6.28571	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.34	P	Foreign Exchange Future	0.21900	0.20700	5.47945	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.39	C	Foreign Exchange Future	0.32300	0.34500	6.81115	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.39	P	Foreign Exchange Future	0.24200	0.23000	4.95868	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.29	C	Foreign Exchange Future	0.37800	0.40000	5.82011	0.00000	0.0000	0
17/05/2012	NZ\$ / R 2012/12/14	6.29	P	Foreign Exchange Future	0.19700	0.18500	6.09137	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18			Foreign Exchange Future	1.31760	1.32340	0.44019	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.15	C	Foreign Exchange Future	0.16800	0.17370	3.39286	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.15	P	Foreign Exchange Future	0.00040	0.00030	25.00000	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.20	C	Foreign Exchange Future	0.11890	0.12430	4.54163	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.20	P	Foreign Exchange Future	0.00130	0.00090	30.76923	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.10	C	Foreign Exchange Future	0.21770	0.22340	2.61828	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/06/18	1.10	P	Foreign Exchange Future	0.00010	0.00000	100.00000	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
17/05/2012	YUAN/R 2012/09/17			Foreign Exchange Future	1.33250	1.33860	0.45779	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.21	C	Foreign Exchange Future	0.13060	0.13680	4.74732	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.21	P	Foreign Exchange Future	0.00890	0.00900	1.12360	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.26	C	Foreign Exchange Future	0.09290	0.09890	6.45856	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.26	P	Foreign Exchange Future	0.02120	0.02110	0.47170	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.16	C	Foreign Exchange Future	0.17470	0.18080	3.49170	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/09/17	1.16	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14			Foreign Exchange Future	1.34720	1.35380	0.48990	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.23	C	Foreign Exchange Future	0.14060	0.14650	4.19630	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.23	P	Foreign Exchange Future	0.02140	0.02070	3.27103	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.28	C	Foreign Exchange Future	0.10790	0.11340	5.09731	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.28	P	Foreign Exchange Future	0.03870	0.03760	2.84238	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.18	C	Foreign Exchange Future	0.17970	0.18600	3.50584	0.00000	0.0000	0
17/05/2012	YUAN/R 2012/12/14	1.18	P	Foreign Exchange Future	0.01050	0.01020	2.85714	0.00000	0.0000	0
Future Open Interest										597,660
Option Open Interest										359,565
Total										957,225